

Edgar Filing: AMERICAN INTERNATIONAL GROUP INC - Form 13F-HR

AMERICAN INTERNATIONAL GROUP INC
Form 13F-HR
November 14, 2002

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2002

Check here if Amendment ☐; Amendment Number:

This Amendment (Check only one.): ☐ is a restatement.
☐ adds new holdings entries

Institutional Investment Manager Filing this Report:

Name: AMERICAN INTERNATIONAL GROUP, INC.

Address: 70 Pine Street

New York, New York 10270

Form 13F File Number: 28-219

The Institutional Investment Manager filing this report and the person by whom it is signed represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Edward E. Matthews

Title: Senior Vice Chairman -- Investments and Financial Services

Phone: (212) 770-7000

Signature, Place, and Date of Signing:

/s/ Edward E. Matthews	New York, New York	November 14, 2002
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(Signature)	(City, State)	(Date)

Report Type (Check only one.):

☒ 13F HOLDINGS REPORT. (Check if all holdings of this reporting manager are

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reported in this report.)

[] 13F NOTICE. (Check if no holdings reported are in this report, and all holdings are reported in this report and a portion are reported by other reporting manager(s).)

[] 13F COMBINATION REPORT. (Check if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

FORM 13F SUMMARY PAGE

REPORT SUMMARY:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 3,601

Form 13F Information Table Value Total: \$15,686,113 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No. --	Form 13F File Number -----	Name -----
1	28-4637	AIG GLOBAL INVESTMENT CORP.
2	28-2725	SUNAMERICA ASSET MANAGEMENT CORP.
3	28-3463	JOHN MCSTAY INVESTMENT COUNSEL, L.P.
4	28-5794	HSB GROUP, INC.

File Number 28-219 (Consolidated)
As of 9/30/02

NAME OF ISSUER	TITLE	CLASS	CUSIP	VALUE (X\$1000)	SHRS PRN	OR AMT	SH/ PRN	PUT/ CALL	INVTMT DSCRETN
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1-800 CONTACTS INC	EQUITY	681977104	18	1,794	SH	DEFINED
1-800-FLOWERS.COM INC	EQUITY	68243Q106	29	4,194	SH	DEFINED
1ST SOURCE CORP.	EQUITY	336901103	69	4,907	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	551024	53,445,620	SH	DEFINED
21ST CENTURY INSURANCE COMPANY	EQUITY	90130N103	5	462	SH	DEFINED
3COM CORP.	EQUITY	885535104	1884	478,058	SH	DEFINED
3D SYSTEMS CORPORATION	EQUITY	88554D205	16	2,441	SH	DEFINED
3M	EQUITY	88579Y101	2364	21,500	SH	DEFINED
3M CO	EQUITY	88579Y101	38859	353,360	SH	DEFINED
3M CO	EQUITY	88579Y101	13009	118,300	SH	DEFINED
3M CO COM	EQUITY	88579Y101	2419	22000	SH	Sole
3TEC ENERGY CORPORATION	EQUITY	88575R308	76	5,313	SH	DEFINED
4KIDS ENTERTAINMENT INC	EQUITY	350865101	76	3,222	SH	DEFINED
7-ELEVEN INC.	EQUITY	817826209	67	7,873	SH	DEFINED
99 CENTS ONLY STORES	EQUITY	65440K106	1926	93,036	SH	DEFINED
99 CENTS ONLY STORES COM	EQUITY	65440K106	19607	947174	SH	Sole
A C MOORE ARTS & CRAFT	EQUITY	00086T103	87	4,118	SH	DEFINED
A.G. EDWARDS, INC.	EQUITY	281760108	3389	105,966	SH	DEFINED
AAIPHARMA INC	EQUITY	00252W104	45	3,783	SH	DEFINED
AAON INC	EQUITY	000360206	54	3,185	SH	DEFINED
AAR CORP.	EQUITY	000361105	41	8,685	SH	DEFINED
AARON RENTS, INC.	EQUITY	002535201	111	4,814	SH	DEFINED
ABBOTT LABORATORIES	EQUITY	002824100	30564	756,535	SH	DEFINED
Abbott Labs	EQUITY	002824100	3232	80,000	SH	DEFINED
ABBOTT LABS	EQUITY	002824100	13869	343,295	SH	DEFINED
ABC BANCORP	EQUITY	000400101	43	3,358	SH	DEFINED
ABERCROMBIE AND FITCH CO	EQUITY	002896207	708	36,000	SH	DEFINED
ABERCROMBIE AND FITCH CO.	EQUITY	002896207	2592	131,796	SH	DEFINED
ABGENIX, INC.	EQUITY	00339B107	189	29,136	SH	DEFINED
ABIOMED, INC.	EQUITY	003654100	14	4,230	SH	DEFINED
ABM INDUSTRIES, INC.	EQUITY	000957100	180	12,794	SH	DEFINED
ACACIA RESEARCH CORP.	EQUITY	003881109	26	6,659	SH	DEFINED
ACADIA REALTY TRUST	EQUITY	004239109	34	4,541	SH	DEFINED
ACCLAIM ENTERTAINMENT, INC.	EQUITY	004325205	26	23,637	SH	DEFINED
ACCREDITO HEALTH INC	EQUITY	00437V104	1430	30,000	SH	DEFINED
ACCREDITO HEALTH INC COM	EQUITY	00437V104	57008	1195628	SH	Sole
ACCREDITO HEALTH INC.	EQUITY	00437V104	19	390	SH	DEFINED
ACE LTD	EQUITY	G0070K103	4044	136,590	SH	DEFINED
ACME COMMUNICATION INC	EQUITY	004631107	24	3,135	SH	DEFINED
ACTEL CORP.	EQUITY	004934105	74	7,144	SH	DEFINED
ACTERNA CORP	EQUITY	00503U105	4	9,071	SH	DEFINED
ACTION PERFORMANCE CO., INC.	EQUITY	004933107	136	5,286	SH	DEFINED
ACTIVE POWER INC	EQUITY	00504W100	15	11,378	SH	DEFINED
ACTIVISION INC NEW	EQUITY	004930202	14181	592,600	SH	DEFINED
ACTIVISION, INC.	EQUITY	004930202	2123	88,702	SH	DEFINED
ACTRADE FINANCIAL TECHNOLOGIES	EQUITY	00507P102	6	2,333	SH	DEFINED
ACTUANT CORP	EQUITY	00508X203	115	3,113	SH	DEFINED
ACTUATE CORP.	EQUITY	00508B102	14	14,966	SH	DEFINED
ACUITY BRANDS INC	EQUITY	00508Y102	172	14,043	SH	DEFINED
ACXIOM CORP.	EQUITY	005125109	1661	117,143	SH	DEFINED
ADAPTEC, INC.	EQUITY	00651F108	6	1,449	SH	DEFINED
ADC Telecommunications	EQUITY	000886101	125	100,000	SH	DEFINED
ADC TELECOMMUNICATIONS, INC	EQUITY	000886101	441	383,456	SH	DEFINED
ADE CORP.	EQUITY	00089C107	13	3,179	SH	DEFINED
ADELPHIA COMMUNICATIONS CORP.	EQUITY	006848303	22	14,549	SH	DEFINED

ADMINISTAFF, INC.	EQUITY	007094105	25	6,489	SH	DEFINED
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ADOBE SYS INC	EQUITY	00724F101	3010	157,600	SH	DEFINED
ADOBE SYSTEMS INC.	EQUITY	00724F101	2395	125,404	SH	DEFINED
ADOLOR CORPORATION	EQUITY	00724X102	148	10,588	SH	DEFINED
ADTRAN, INC.	EQUITY	00738A106	886	56,769	SH	DEFINED
ADVANCE AUTO PARTS	EQUITY	00751Y106	10	186	SH	DEFINED
ADVANCE AUTO PARTS COM	EQUITY	00751Y106	38880	737200	SH	Sole
ADVANCED DIGITAL INFO CORP.	EQUITY	007525108	101	21,143	SH	DEFINED
ADVANCED ENERGY INDUSTRIES	EQUITY	007973100	50	5,627	SH	DEFINED
ADVANCED FIBRE COMMUNICATIONS	EQUITY	00754A105	1461	110,121	SH	DEFINED
ADVANCED MARKETING SERV. INC.	EQUITY	00753T105	66	4,768	SH	DEFINED
ADVANCED MEDICAL OPTICS	EQUITY	00763M108	45	4,712	SH	DEFINED
ADVANCED MICRO DEVICES, INC.	EQUITY	007903107	817	153,043	SH	DEFINED
ADVANCED NEUROMOD SYS COM	EQUITY	00757t101	6426	193100	SH	Sole
ADVANCED POWER TECHNOLOG INC	EQUITY	00761E108	7	1,860	SH	DEFINED
ADVANCED TISSUE SCIENCES, INC.	EQUITY	00755F103	19	24,842	SH	DEFINED
ADVANCEPCS	EQUITY	00790K109	13267	588,866	SH	DEFINED
ADVANCES NEUROMODULATIONS SYS	EQUITY	00757T101	100	3,015	SH	DEFINED
ADVANTA CORP [B]	EQUITY	007942204	78	7,511	SH	DEFINED
ADVENT SOFTWARE, INC.	EQUITY	007974108	611	53,325	SH	DEFINED
ADVISORY BRD CO	EQUITY	00762W107	47	1,572	SH	DEFINED
ADVO, INC.	EQUITY	007585102	203	6,406	SH	DEFINED
AEP INDS INC COM	EQUITY	001031103	37	1,376	SH	DEFINED
AEROFLEX, INC	EQUITY	007768104	103	20,374	SH	DEFINED
AEROPOSTALE INC	EQUITY	007865108	65	4,241	SH	DEFINED
AES DRAX ENERGY LTD	EQUITY	00130H105	598	238,134	SH	DEFINED
AETHER SYSTEMS INC.	EQUITY	00808V105	33	12,255	SH	DEFINED
AETNA INC-NEW	EQUITY	00817Y108	2381	66,501	SH	DEFINED
AFC ENTERPRISES	EQUITY	00104Q107	98	4,841	SH	DEFINED
AFFILIATED COMPUTER CL A	EQUITY	008190100	51373	1207356	SH	Sole
AFFILIATED COMPUTER SERVICES CLASS A	EQUITY	008190100	7452	175,140	SH	DEFINED
AFFILIATED COMPUTER SVCS I	EQUITY	008190100	8246	193,800	SH	DEFINED
AFFILIATED MANAGERS GROUP	EQUITY	008252108	13	300	SH	DEFINED
AFFYMETRIX INC	EQUITY	00826T108	13	642	SH	DEFINED
AFLAC, INC.	EQUITY	001055102	7797	254,060	SH	DEFINED
AFTERMARKET TECHNOLOGY	EQUITY	008318107	33	2,565	SH	DEFINED
AFTERMARKET TECHNOLOGY COR	EQUITY	008318107	2316	179,100	SH	DEFINED
Agco Corp	EQUITY	001084102	812	35,000	SH	DEFINED
AGCO CORP.	EQUITY	001084102	2304	99,316	SH	DEFINED
AGERE SYSTEMS INC-CL B W/I	EQUITY	00845V209	22	22,197	SH	DEFINED
AGILE SOFTWARE CORP.	EQUITY	00846X105	82	12,807	SH	DEFINED
AGILENT TECHNOLOGIES INC.	EQUITY	00846U101	2668	204,250	SH	DEFINED
AGL RESOURCES, INC.	EQUITY	001204106	2692	121,859	SH	DEFINED
AIR PRODS & CHEMS INC COM	EQUITY	009158106	1890	45000	SH	Sole
AIR PRODUCTS AND CHEMICALS INC	EQUITY	009158106	4088	97,310	SH	DEFINED
AIRBORNE INC.	EQUITY	009269101	1347	118,759	SH	DEFINED
AIRGAS, INC.	EQUITY	009363102	1491	113,567	SH	DEFINED
AIRGATE PCS, INC.	EQUITY	009367103	4	8,304	SH	DEFINED
AIRTRAN HOLDINGS, INC.	EQUITY	00949P108	67	21,393	SH	DEFINED
AK STEEL CORP.	EQUITY	001547108	27978	3,827,298	SH	DEFINED
AKAMAI TECHNOLOGIES INC.	EQUITY	00971T101	28	33,396	SH	DEFINED
AKSYS LTD	EQUITY	010196103	48	8,642	SH	DEFINED
ALABAMA NATIONAL BANCORP	EQUITY	010317105	150	3,307	SH	DEFINED
ALAMO GROUP INC	EQUITY	011311107	26	2,102	SH	DEFINED
ALAMOSA HOLDINGS INC.	EQUITY	011589108	6	25,020	SH	DEFINED
ALARIS MEDICAL INC	EQUITY	011637105	23	4,818	SH	DEFINED
ALASKA AIR GROUP, INC.	EQUITY	011659109	764	43,177	SH	DEFINED
ALASKA COMM. SYS. HLDGS., INC.	EQUITY	01167P101	4	2,101	SH	DEFINED
ALBANY INTERNATIONAL CORP. CLASS A	EQUITY	012348108	961	50,640	SH	DEFINED
ALBANY MOLECULAR	EQUITY	012423109	120	7,027	SH	DEFINED
ALBEMARLE CORP.	EQUITY	012653101	1401	55,397	SH	DEFINED
ALBERTO CULVER CO	EQUITY	013068101	2452	50,000	SH	DEFINED
ALBERTO-CULVER CO. CLASS B	EQUITY	013068101	1239	25,272	SH	DEFINED

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ALBERTSONS INC	EQUITY	013104104	4735	195,970	SH	DEFINED
ALBERTSON'S, INC.	EQUITY	013104104	4213	174,360	SH	DEFINED
ALCOA, INC.	EQUITY	013817101	7865	407,490	SH	DEFINED
ALCON INC	EQUITY	H01301102	6440	166,200	SH	DEFINED
ALDERWOODS GROUP INC	EQUITY	014383103	88	13,547	SH	DEFINED
ALEXANDER & BALDWIN, INC.	EQUITY	014482103	1514	68,064	SH	DEFINED
ALEXANDER'S, INC.	EQUITY	014752109	41	673	SH	DEFINED
ALEXANDRIA REAL EST EQ COM	EQUITY	015271109	6950	163600	SH	Sole
ALEXANDRIA REAL ESTATE EQUITIE	EQUITY	015271109	228	5,362	SH	DEFINED
ALEXION PHARMACEUTICLAS, INC.	EQUITY	015351109	71	6,153	SH	DEFINED
ALFA CORP.	EQUITY	015385107	145	11,821	SH	DEFINED
ALICO INC	EQUITY	016230104	33	1,162	SH	DEFINED
ALIGN TECHNOLOGY INC	EQUITY	016255101	31	11,218	SH	DEFINED
ALKERMES INC	EQUITY	01642T108	146	18,519	SH	DEFINED
ALLEGHANY CORP	EQUITY	017175100	16	83	SH	DEFINED
ALLEGHENY ENERGY, INC.	EQUITY	017361106	6086	464,576	SH	DEFINED
ALLEGHENY TECHNOLOGIES, INC.	EQUITY	01741R102	2742	396,216	SH	DEFINED
ALLEGIANCE TELECOM I	EQUITY	01747T102	29	35,025	SH	DEFINED
ALLEGIANTE BANCORP INC	EQUITY	017476102	65	4,009	SH	DEFINED
ALLEN TELECOM, INC.	EQUITY	018091108	50	9,322	SH	DEFINED
ALLERGAN, INC.	EQUITY	018490102	23168	425,880	SH	DEFINED
ALLETE INC.	EQUITY	018522102	2452	113,501	SH	DEFINED
ALLIANCE DATA SYS CORP COM	EQUITY	018581108	31496	2078959	SH	Sole
ALLIANCE DATA SYSTEMS	EQUITY	018581108	12	791	SH	DEFINED
ALLIANCE GAMING CORP	EQUITY	01859P609	222	14,363	SH	DEFINED
ALLIANCE GAMING CORP COM NEW	EQUITY	01859P609	12932	836500	SH	Sole
ALLIANCE IMAGING INC	EQUITY	018606202	47	3,962	SH	DEFINED
ALLIANCE SEMICONDUCTOR CORP.	EQUITY	01877H100	32	8,518	SH	DEFINED
ALLIANT ENERGY CORP.	EQUITY	018802108	2335	121,306	SH	DEFINED
ALLIANT TECHSYSTEMS COM	EQUITY	018804104	14598	210800	SH	Sole
ALLIANT TECHSYSTEMS INC	EQUITY	018804104	28	411	SH	DEFINED
ALLIED CAPITAL CORP	EQUITY	01903Q108	4972	227,131	SH	DEFINED
ALLIED WASTE INDUSTRIES, INC.	EQUITY	019589308	1160	157,813	SH	DEFINED
ALLMERICA FINANCIAL CORP	EQUITY	019754100	849	70,767	SH	DEFINED
ALLOS THERAPEUTICS INC	EQUITY	019777101	66	7,799	SH	DEFINED
ALLOY ONLINE, INC	EQUITY	019855105	88	10,584	SH	DEFINED
ALLSCRIPTS HEALTHCARE SOLUTION	EQUITY	01988P108	22	7,859	SH	DEFINED
ALLSTATE CORP	EQUITY	020002101	12844	361,300	SH	DEFINED
ALLSTATE CORP.	EQUITY	020002101	12644	355,660	SH	DEFINED
ALLTEL CORP	EQUITY	020039103	4058	101,120	SH	DEFINED
ALLTEL CORP.	EQUITY	020039103	6084	151,610	SH	DEFINED
ALPHARMA INC. CLASS A	EQUITY	020813101	96	10,012	SH	DEFINED
ALTERA CORP	EQUITY	021441100	1907	220,000	SH	DEFINED
ALTERA CORP.	EQUITY	021441100	1605	185,101	SH	DEFINED
ALTIRIS INC	EQUITY	02148M100	17	1,698	SH	DEFINED
AMAZON.COM, INC.	EQUITY	023135106	166	10,398	SH	DEFINED
AMB PPTY CORP	EQUITY	00163T109	4780	165400	SH	Sole
AMB PROPERTY CORP	EQUITY	00163T109	35	1,211	SH	DEFINED
AMBAC FINANCIAL GROUP INC.	EQUITY	023139108	2509	46,559	SH	DEFINED
AMBASSADORS GROUP INC	EQUITY	023177108	28	1,887	SH	DEFINED
AMC ENTERTAINMENT, INC.	EQUITY	001669100	70	9,410	SH	DEFINED
AMCOL INTERNATIONAL CORP.	EQUITY	02341W103	38	6,727	SH	DEFINED
AMCORE FINANCIAL, INC.	EQUITY	023912108	184	8,381	SH	DEFINED
AMERADA HESS CORP	EQUITY	023551104	2652	39,067	SH	DEFINED
AMERCO, INC.	EQUITY	023586100	34	3,380	SH	DEFINED
AMEREN CORP.	EQUITY	023608102	11035	264,948	SH	DEFINED
Ameren Corporation	EQUITY	023608102	5206	125,000	SH	DEFINED
AMERICA MOVIL-SERIES L ADR	EQUITY	02364W105	2860	236,750	SH	DEFINED

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AMERICAN AXLE & MFG HOLDINGS	EQUITY	024061103	10	382	SH	DEFINED
AMERICAN AXLE + MFG HLDGS	EQUITY	024061103	1911	76,500	SH	DEFINED
AMERICAN CAP. STRATEGIES, INC.	EQUITY	024937104	10553	560,118	SH	DEFINED
AMERICAN EAGLE OUTFITTERS	EQUITY	02553E106	1157	95,902	SH	DEFINED
AMERICAN ELECTRIC POWER, INC.	EQUITY	025537101	4140	145,210	SH	DEFINED
American Express	EQUITY	025816109	780	25,000	SH	DEFINED
AMERICAN EXPRESS CO	EQUITY	025816109	13584	435,600	SH	DEFINED
AMERICAN EXPRESS CO.	EQUITY	025816109	49145	1,576,180	SH	DEFINED
AMERICAN FINANCIAL GROUP, INC.	EQUITY	025932104	2103	91,336	SH	DEFINED
AMERICAN FINANCIAL HLDGS INC.	EQUITY	026075101	241	7,915	SH	DEFINED
AMERICAN FIRST MORTGAGE INVES	EQUITY	55272X102	4495	554,917	SH	DEFINED
AMERICAN GREETINGS CORP. CLASS A	EQUITY	026375105	469	29,111	SH	DEFINED
AMERICAN HEALTHWAYS INC	EQUITY	02649V104	59	3,625	SH	DEFINED
AMERICAN HOME MTG HLDG	EQUITY	02660M108	32	2,936	SH	DEFINED
AMERICAN INTL GROUP INC	EQUITY	026874107	1655	30,250	SH	DEFINED
AMERICAN INTL GRP INC COM	EQUITY	026874107	246638	4,508,927	SH	DEFINED
AMERICAN ITALIAN PASTA CO. CLASS A	EQUITY	027070101	201	5,629	SH	DEFINED
AMERICAN MANAGEMENT SYSTEMS	EQUITY	027352103	169	13,287	SH	DEFINED
AMERICAN MED SEC GROUP	EQUITY	02744P101	30	2,093	SH	DEFINED
AMERICAN MEDICAL SYSTEMS HOLDI	EQUITY	02744M108	138	6,627	SH	DEFINED
AMERICAN NATIONAL IN	EQUITY	028591105	10	149	SH	DEFINED
AMERICAN NATL BANKSHAR	EQUITY	027745108	54	1,969	SH	DEFINED
AMERICAN PHARMACEUTICA	EQUITY	02886P109	50	3,057	SH	DEFINED
AMERICAN PHYSICIANS CAPITAL IN	EQUITY	028884104	57	3,376	SH	DEFINED
AMERICAN POWER CONVERSION	EQUITY	029066107	823	86,132	SH	DEFINED
American Standard Co	EQUITY	029712106	954	15,000	SH	DEFINED
AMERICAN STANDARD COMPANIES	EQUITY	029712106	2004	31,498	SH	DEFINED
AMERICAN STATES WATER CO.	EQUITY	029899101	135	5,142	SH	DEFINED
AMERICAN SUPERCONDUCTOR CORP	EQUITY	030111108	19	6,947	SH	DEFINED
AMERICAN TOWER CORP	EQUITY	029912201	87	54,837	SH	DEFINED
AMERICAN WATER WORKS CO., INC.	EQUITY	030411102	5928	132,738	SH	DEFINED
AMERICAN WOODMARK CORP.	EQUITY	030506109	79	1,554	SH	DEFINED
AMERICREDIT CORP.	EQUITY	03060R101	1788	221,592	SH	DEFINED
AMERIGROUP CORP	EQUITY	03073T102	110	3,265	SH	DEFINED
AMERIPATH, INC.	EQUITY	03071D109	142	9,551	SH	DEFINED
AMERISOURCEBERGEN CO	EQUITY	03073E105	30130	421,874	SH	DEFINED
AMERISTAR CASINOS	EQUITY	03070Q101	67	3,519	SH	DEFINED
AMERITRADE HOLDING CORP - CL A	EQUITY	03074K100	116	31,220	SH	DEFINED
AMERON, INC.	EQUITY	030710107	60	1,219	SH	DEFINED
AMERUS GROUP CO.	EQUITY	03072M108	1503	52,985	SH	DEFINED
AMETEK, INC.	EQUITY	031100100	1593	54,712	SH	DEFINED
AMGEN INC	EQUITY	031162100	16175	387,901	SH	DEFINED
AMGEN, INC.	EQUITY	031162100	49750	1,047,592	SH	DEFINED
AMKOR TECHNOLOGY, INC	EQUITY	031652100	3	1,175	SH	DEFINED
AMLI RESIDENTIAL PROPERTIES	EQUITY	001735109	106	4,798	SH	DEFINED
AMN HEALTHCARE SERVICE	EQUITY	001744101	3	185	SH	DEFINED
AMN HEALTHCARE SVCS INC	EQUITY	001744101	925	50,000	SH	DEFINED
AMPHENOL CORP. CLASS A	EQUITY	032095101	293	9,439	SH	DEFINED
AMR CORP.	EQUITY	001765106	287	68,674	SH	DEFINED
AMSOUTH BANCORPORATION	EQUITY	032165102	3287	158,482	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	209	6,928	SH	DEFINED
AMSURG CORP CL A	EQUITY	03232P405	28592	947682	SH	Sole
AMYLIN PHARMACEUTICALS INC	EQUITY	032346108	831	50,000	SH	DEFINED
AMYLIN PHARMACEUTICALS, INC.	EQUITY	032346108	346	20,799	SH	DEFINED
ANADARKO PETE CORP	EQUITY	032511107	7928	178,000	SH	DEFINED
ANADARKO PETROLEUM CORP.	EQUITY	032511107	27173	610,082	SH	DEFINED
ANADIGICS, INC.	EQUITY	032515108	22	10,377	SH	DEFINED
ANALOG DEVICES, INC.	EQUITY	032654105	3080	156,350	SH	DEFINED

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ANALOGIC CORP.	EQUITY	032657207	94	2,251	SH	DEFINED
ANAREN MICROWAVE, INC	EQUITY	032744104	63	7,630	SH	DEFINED
ANCHOR BANCORP WISCONSIN, INC.	EQUITY	032839102	144	7,153	SH	DEFINED
ANDREW CORP.	EQUITY	034425108	282	43,113	SH	DEFINED
ANDRX GROUP	EQUITY	034553107	3954	178,532	SH	DEFINED
ANGELICA CORP	EQUITY	034663104	63	2,930	SH	DEFINED
ANGLO AMERICAN PLC - UNSP ADR	EQUITY	03485P102	2094	166,210	SH	DEFINED
Anheuser Busch	EQUITY	035229103	2024	40,000	SH	DEFINED
ANHEUSER BUSCH COS INC	EQUITY	035229103	8197	162,000	SH	DEFINED
ANHEUSER-BUSCH COMPANIES, INC.	EQUITY	035229103	45463	898,480	SH	DEFINED
ANIXTER INTERNATIONAL, INC.	EQUITY	035290105	218	10,597	SH	DEFINED
ANN TAYLOR STORES CORP.	EQUITY	036115103	344	14,933	SH	DEFINED
ANNALY MTG MGMT INC	EQUITY	035710409	11427	619,362	SH	DEFINED
ANNTAYLOR STORES CORP COM	EQUITY	036115103	48475	2104862	SH	Sole
ANSWERTHINK INC	EQUITY	036916104	23	15,898	SH	DEFINED
ANSYS INC	EQUITY	03662Q105	86	5,013	SH	DEFINED
ANTEON INTERNATIONAL CORP	EQUITY	03674E108	138	5,084	SH	DEFINED
ANTEON INTL CORP COM	EQUITY	03674E108	34335	1263228	SH	Sole
ANTHEM INC	EQUITY	03674B104	5438	75,175	SH	DEFINED
ANTHEM INC	EQUITY	03674B104	3417	52,564	SH	DEFINED
ANTHEM INC COM	EQUITY	03674B104	21688	333662	SH	Sole
ANTHRACITE CAPITAL INC.	EQUITY	037023108	6041	534,564	SH	DEFINED
ANTIGENICS INC.	EQUITY	037032109	60	7,448	SH	DEFINED
ANWORTH MORTGAGE ASSET	EQUITY	037347101	2428	199,146	SH	DEFINED
AO Tafneft ADR	EQUITY	03737P306	390	25,000	SH	DEFINED
AOL Time Warner	EQUITY	00184A105	117	10,000	SH	DEFINED
AOL TIME WARNER	EQUITY	00184A105	142	12,192	SH	DEFINED
AOL TIME WARNER INC.	EQUITY	00184A105	25292	2,161,694	SH	DEFINED
AON CORP.	EQUITY	037389103	2464	120,238	SH	DEFINED
APAC TELESERVICES, INC.	EQUITY	00185E106	25	8,754	SH	DEFINED
APACHE CORP	EQUITY	037411105	11156	187,647	SH	DEFINED
APACHE CORP.	EQUITY	037411105	3777	63,528	SH	DEFINED
APARTMENT INVT & MGMT CL A	EQUITY	03748R101	30179	776800	SH	Sole
APARTMENT INVT & MGMT CO - A	EQUITY	03748R101	41	1,057	SH	DEFINED
APEX MORTGAGE CAPITAL INC	EQUITY	037564101	8911	796,346	SH	DEFINED
APHTON CORP.	EQUITY	03759P101	14	6,140	SH	DEFINED
APOGEE ENTERPRISES, INC.	EQUITY	037598109	105	9,620	SH	DEFINED
APOGENT TECHNOLOGIES	EQUITY	03760A101	2658	142,469	SH	DEFINED
APOLLO GROUP INC	EQUITY	037604105	5533	127,400	SH	DEFINED
APOLLO GROUP INC CL A	EQUITY	037604105	17955	413423	SH	Sole
APOLLO GROUP, INC. CLASS A	EQUITY	037604105	3526	81,192	SH	DEFINED
APPLE COMPUTER, INC.	EQUITY	037833100	2534	174,736	SH	DEFINED
APPLEBEES INTERNATIONAL, INC.	EQUITY	037899101	16	717	SH	DEFINED
APPLERA CORP APPLIED BIOSYSTEM	EQUITY	038020103	1974	107,884	SH	DEFINED
APPLICA INC.	EQUITY	03815A106	29	5,481	SH	DEFINED
APPLIED FILMS CORP	EQUITY	038197109	41	3,745	SH	DEFINED
APPLIED INDUSTRIAL TECH., INC.	EQUITY	03820C105	110	6,511	SH	DEFINED
APPLIED MATERIALS, INC.	EQUITY	038222105	8579	742,800	SH	DEFINED
APPLIED MICRO CIRCUITS CORP.	EQUITY	03822W109	412	144,000	SH	DEFINED
APPLIED MOLECULAR EVOLUTION	EQUITY	03823E108	20	5,213	SH	DEFINED
APRIA HEALTHCARE GROUP, INC.	EQUITY	037933108	2025	85,949	SH	DEFINED
APTARGROUP, INC.	EQUITY	038336103	14	520	SH	DEFINED
AQUILA INC	EQUITY	03840P102	983	239,757	SH	DEFINED
ARACRUZ CELULOSE SA-SPON ADR	EQUITY	038496204	276	18,840	SH	DEFINED
ARAID PHARAMACEUTICLAS, INC.	EQUITY	04033A100	31	9,832	SH	DEFINED
ARAMARK CORP	EQUITY	038521100	8	399	SH	DEFINED
ARBITRON, INC.	EQUITY	03875Q108	340	9,964	SH	DEFINED
ARCH CHEMICALS, INC.	EQUITY	03937R102	121	6,809	SH	DEFINED

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ARCH COAL, INC.	EQUITY	039380100	1398	84,477	SH	DEFINED
ARCHER DANIELS MIDLAND CO.	EQUITY	039483102	3595	287,368	SH	DEFINED
ARCHSTONE COMMUNITIES TRUST	EQUITY	039583109	61	2,546	SH	DEFINED
ARCHSTONE SMITH TR COM	EQUITY	039583109	26010	1089208	SH	Sole
ARCTIC CAT, INC.	EQUITY	039670104	76	5,420	SH	DEFINED
ARDEN GROUP INC	EQUITY	039762109	25	458	SH	DEFINED
ARDEN REALTY INC.	EQUITY	039793104	8309	351,337	SH	DEFINED
ARDEN RLTY GROUP INC COM	EQUITY	039793104	15129	639700	SH	Sole
ARENA PHARMACEUTICALS INC	EQUITY	040047102	37	6,610	SH	DEFINED
ARGONAUT GROUP, INC.	EQUITY	040157109	126	7,320	SH	DEFINED
ARGOSY GAMING CO.	EQUITY	040228108	194	8,459	SH	DEFINED
ARIBA, INC.	EQUITY	04033V104	154	113,821	SH	DEFINED
ARKANSAS BEST CORP	EQUITY	040790107	2077	72,400	SH	DEFINED
ARKANSAS BEST CORP.	EQUITY	040790107	209	7,287	SH	DEFINED
ARMOR HOLDINGS, INC.	EQUITY	042260109	128	8,521	SH	DEFINED
ARQULE, INC.	EQUITY	04269E107	37	7,207	SH	DEFINED
ARRAY BIOPHARMA INC	EQUITY	04269X105	51	6,516	SH	DEFINED
ARRAY BIOPHARMA INC	EQUITY	04269X105	517	66400	SH	Sole
ARRIS GROUP INC	EQUITY	04269Q100	82	22,216	SH	DEFINED
ARROW ELECTRONICS INC	EQUITY	042735100	2056	162,788	SH	DEFINED
ARROW FINANCIAL CORP	EQUITY	042744102	62	2,156	SH	DEFINED
ARROW INTERNATIONAL, INC.	EQUITY	042764100	102	3,168	SH	DEFINED
ARTESYN TECHNOLOGIES, INC.	EQUITY	043127109	15	10,033	SH	DEFINED
ARTHROCARE CORP.	EQUITY	043136100	90	7,418	SH	DEFINED
Arthur J Gallagher	EQUITY	363576109	1233	50,000	SH	DEFINED
ARTISAN COMPONENTS INC.	EQUITY	042923102	46	5,034	SH	DEFINED
ARVINMERITOR, INC	EQUITY	043353101	1694	90,579	SH	DEFINED
ASBURY AUTOMOTIVE GROUP	EQUITY	043436104	23	2,604	SH	DEFINED
ASCENTIAL SOFTWARE CORP.	EQUITY	04362P108	769	413,793	SH	DEFINED
ASHLAND OIL, INC.	EQUITY	044204105	3274	122,194	SH	DEFINED
ASIAINFO HOLDINGS INC.	EQUITY	04518A104	33	9,816	SH	DEFINED
ASPECT COMMUNICATIONS INC.	EQUITY	04523Q102	26	17,827	SH	DEFINED
ASPEN TECHNOLOGY, INC.	EQUITY	045327103	36	12,042	SH	DEFINED
ASSOCIATED BANC-CORP.	EQUITY	045487105	3198	100,800	SH	DEFINED
ASSOCIATED ESTATES REALTY	EQUITY	045604105	530	65,450	SH	DEFINED
ASTEC INDS INC COM	EQUITY	046224101	56	5,154	SH	DEFINED
ASTORIA FINANCIAL CORP.	EQUITY	046265104	2882	118,119	SH	DEFINED
ASTROPOWER INC	EQUITY	04644A101	45	6,354	SH	DEFINED
ASYST TECHNOLOGIES, INC.	EQUITY	04648X107	74	12,170	SH	DEFINED
AT & T CORP	EQUITY	001957109	39	3,287	SH	DEFINED
AT + T WIRELESS SVCS INC	EQUITY	00209A106	1467	355,998	SH	DEFINED
AT RD INC	EQUITY	04648K105	38	7,114	SH	DEFINED
AT&T	EQUITY	001957109	53073	4,419,030	SH	DEFINED
AT&T WIRELESS (USD)	EQUITY	00209A106	4800	1,165,140	SH	DEFINED
ATA HOLDINGS CORP	EQUITY	00209H101	4	1,110	SH	DEFINED
ATHEROGENICS INC	EQUITY	047439104	53	8,464	SH	DEFINED
ATLANTIC COAST AIRLINES HL	EQUITY	048396105	913	98,700	SH	DEFINED
ATLANTIC COAST AIRLINES HLDG.	EQUITY	048396105	128	13,789	SH	DEFINED
ATLAS AIR WORLDWIDE HLDGS INC.	EQUITY	049164106	135	56,083	SH	DEFINED
ATMEL CORP.	EQUITY	049513104	670	632,350	SH	DEFINED
ATMI INC	EQUITY	00207R101	2671	189,400	SH	DEFINED
ATMI, INC.	EQUITY	00207R101	130	9,187	SH	DEFINED
ATMOS ENERGY CORP.	EQUITY	049560105	2289	106,445	SH	DEFINED
ATRIX LABS INC	EQUITY	04962L101	104	7,041	SH	DEFINED
ATWOOD OCEANICS, INC.	EQUITY	050095108	89	3,032	SH	DEFINED
AUDIOVOX COPR.	EQUITY	050757103	40	5,681	SH	DEFINED
AUGUST TECHNOLOGY CORP.	EQUITY	05106U105	11	2,481	SH	DEFINED
AURORA FOODS, INC.	EQUITY	05164B106	16	25,124	SH	DEFINED

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AUTO ZONE INC	EQUITY	053332102	7886	100000	SH	Sole
AUTODESK, INC.	EQUITY	052769106	646	51,012	SH	DEFINED
AUTOLIV, INC.	EQUITY	052800109	30	1,418	SH	DEFINED
AUTOMATIC DATA PROCESSING INC.	EQUITY	053015103	10657	306,510	SH	DEFINED
AUTONATION INC	EQUITY	05329W102	33	2,875	SH	DEFINED
AUTOZONE, INC.	EQUITY	053332102	3633	46,068	SH	DEFINED
AVALONBAY COMM	EQUITY	053484101	5877	140605	SH	Sole
AVALONBAY COMMUNITIE	EQUITY	053484101	3389	81,075	SH	DEFINED
AVANEX CORP	EQUITY	05348W109	27	19,863	SH	DEFINED
AVANIR PHARMACEUTICALS	EQUITY	05348P104	23	19,790	SH	DEFINED
AVATAR HOLDINGS, INC.	EQUITY	053494100	35	1,458	SH	DEFINED
AVAYA INC.	EQUITY	053499109	229	159,940	SH	DEFINED
AVAYA INC.	EQUITY	053499109	1	482	SH	DEFINED
AVENUE A INC	EQUITY	053566105	29	11,787	SH	DEFINED
AVERY DENNISON CORP	EQUITY	053611109	9550	167,601	SH	DEFINED
AVERY DENNISON CORP.	EQUITY	053611109	2760	48,438	SH	DEFINED
AVIALL, INC.	EQUITY	05366B102	64	6,315	SH	DEFINED
AVID TECHNOLOGY, INC.	EQUITY	05367P100	87	8,444	SH	DEFINED
AVIGEN, INC.	EQUITY	053690103	54	6,821	SH	DEFINED
AVISTA CORP	EQUITY	05379B107	182	16,212	SH	DEFINED
AVNET, INC.	EQUITY	053807103	1978	183,363	SH	DEFINED
AVOCENT CORPORATION	EQUITY	053893103	983	73,502	SH	DEFINED
AVON PRODS INC	EQUITY	054303102	7491	162,500	SH	DEFINED
AVON PRODUCTS, INC.	EQUITY	054303102	5805	125,920	SH	DEFINED
AVX CORP	EQUITY	002444107	111	12,825	SH	DEFINED

AXCAN PHARMA INC COM	EQUITY	054923107	1584	165200	SH	Sole
AXCELIS TECHNOLOGIES INC	EQUITY	054540109	162	33,227	SH	DEFINED
AXT INC.	EQUITY	00246W103	13	6,326	SH	DEFINED
AZTAR CORP.	EQUITY	054802103	153	11,616	SH	DEFINED
BAKER HUGHES INC.	EQUITY	057224107	3115	107300	SH	Sole
BAKER HUGHES, INC.	EQUITY	057224107	7410	255,260	SH	DEFINED
BALDOR ELECTRIC CO.	EQUITY	057741100	197	10,329	SH	DEFINED
BALDWIN & LYONS, INC., CLASS B	EQUITY	057755209	42	1,936	SH	DEFINED
BALL CORP.	EQUITY	058498106	1266	25,125	SH	DEFINED
BALLY TOTAL FITNESS HLDG COR COM	EQUITY	05873K108	104	10,480	SH	DEFINED
BANC CORP	EQUITY	05944B103	34	4,430	SH	DEFINED
BANCFIRST CORP.	EQUITY	05945F103	65	1,320	SH	DEFINED
BANCORPSOUTH, INC.	EQUITY	059692103	23	1,175	SH	DEFINED
BANDAG, INC.	EQUITY	059815100	885	29,023	SH	DEFINED
BANK AMER CORP	EQUITY	060505104	25568	400,750	SH	DEFINED
BANK ATLANTIC BANCORP CLASS A	EQUITY	065908501	127	14,135	SH	DEFINED
BANK MUTUAL CORP	EQUITY	063748107	76	3,774	SH	DEFINED
BANK OF AMERICA CORP	EQUITY	060505104	59430	931,500	SH	DEFINED
BANK OF GRANITE CORP.	EQUITY	062401104	83	4,625	SH	DEFINED
BANK OF HAWAII CORP	EQUITY	062540109	2535	90,856	SH	DEFINED
BANK OF NEW YORK CO., INC.	EQUITY	064057102	31213	1,086,055	SH	DEFINED
BANK OF THE OZARKS INC	EQUITY	063904106	35	1,516	SH	DEFINED
BANK ONE CORP	EQUITY	06423A103	5083	135,900	SH	DEFINED
BANK UNITED CORP-CPR WI	EQUITY	065416117	30	506,802	SH	DEFINED
BANKNORTH GROUP INC.	EQUITY	06646R107	4696	197,726	SH	DEFINED
BANKONE CORP.	EQUITY	06423A103	21263	568,520	SH	DEFINED
BANKUNITED FINANCIAL CORP CLASS A	EQUITY	06652B103	116	7,243	SH	DEFINED
BANNER CORPORATION	EQUITY	06652V109	71	3,501	SH	DEFINED
BANTA CORP.	EQUITY	066821109	1484	41,799	SH	DEFINED
BARNES & NOBLE, INC.	EQUITY	067774109	1894	89,527	SH	DEFINED
BARNES GROUP, INC.	EQUITY	067806109	71	3,516	SH	DEFINED
BARR LABORATORIES, INC	EQUITY	068306109	4623	74,225	SH	DEFINED
BARRA, INC.	EQUITY	068313105	148	5,425	SH	DEFINED

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BASSETT FURNITURE INDUSTRIES	EQUITY	070203104	47	3,414	SH	DEFINED
BAUSCH & LOMB, INC.	EQUITY	071707103	790	23,812	SH	DEFINED
BAXTER INTERNATIONAL, INC.	EQUITY	071813109	12164	398,160	SH	DEFINED
BAXTER INTL INC	EQUITY	071813109	1101	36,050	SH	DEFINED
BAY VIEW CAPITAL CORP.	EQUITY	07262L101	121	21,279	SH	DEFINED
BBT CORP.	EQUITY	054937107	7280	207,751	SH	DEFINED
BE AEROSPACE, INC.	EQUITY	073302101	58	12,098	SH	DEFINED
BEA SYSTEMS, INC.	EQUITY	073325102	85	16,479	SH	DEFINED
BEAR STEARNS COS	EQUITY	073902108	2467	43,735	SH	DEFINED
BEASLEY BROADCAST GROUP, INC.	EQUITY	074014101	25	1,979	SH	DEFINED
BEAZER HOMES USA INC COM	EQUITY	07556Q105	20788	340500	SH	Sole
BEAZER HOMES USA, INC.	EQUITY	07556Q105	247	4,050	SH	DEFINED
BEBE STORES, INC.	EQUITY	075571109	18	1,490	SH	DEFINED
Beckman Coulter Inc	EQUITY	075811109	194	5,000	SH	DEFINED
BECKMAN COULTER INC	EQUITY	075811109	4892	126,400	SH	DEFINED
BECKMAN COULTER, INC.	EQUITY	075811109	3183	82,252	SH	DEFINED
BECTON, DICKINSON AND CO.	EQUITY	075887109	3376	118,857	SH	DEFINED
BED BATH & BEYOND INC COM	EQUITY	075896100	18943	581600	SH	Sole
BED BATH & BEYOND, INC.	EQUITY	075896100	4593	141,006	SH	DEFINED
BEDFORD PRPTY INVESTORS, INC.	EQUITY	076446301	122	4,924	SH	DEFINED
BEI TECHNOLOGIES INC	EQUITY	05538P104	41	3,704	SH	DEFINED
BEL FUSE INC. CLASS B	EQUITY	077347300	71	3,322	SH	DEFINED
BELDEN, INC.	EQUITY	077459105	103	7,696	SH	DEFINED
BELL MICROPRODUCTS INC	EQUITY	078137106	25	5,898	SH	DEFINED
BELLSOUTH CORP.	EQUITY	079860102	17282	941,260	SH	DEFINED
BELO CORP.	EQUITY	080555105	3266	149,273	SH	DEFINED
BEMIS CO., INC.	EQUITY	081437105	1161	23,507	SH	DEFINED
BEMIS INC	EQUITY	081437105	11707	236,986	SH	DEFINED
BENCHMARK ELECTRONICS, INC.	EQUITY	08160H101	163	7,722	SH	DEFINED
BENIHANA INC [A]	EQUITY	082047200	20	1,596	SH	DEFINED
BENTLEY PHARMACEUTICAL	EQUITY	082657107	35	4,115	SH	DEFINED

BERKSHIRE HATHAWAY INC DEL	EQUITY	084670207	1632	662	SH	DEFINED
BERKSHIRE HILLS BANCOR	EQUITY	084680107	50	2,117	SH	DEFINED
BERRY PETROLEUM CO. CLASS A	EQUITY	085789105	95	5,608	SH	DEFINED
BEST BUY CO., INC.	EQUITY	086516101	3427	153,620	SH	DEFINED
BEVERLY ENTERPRISES, INC.	EQUITY	087851309	80	33,257	SH	DEFINED
BIG LOTS INC COM	EQUITY	089302103	49546	3129900	SH	Sole
BIG LOTS INC.	EQUITY	089302103	811	51,203	SH	DEFINED
BIOGEN, INC.	EQUITY	090597105	2086	71,278	SH	DEFINED
BIOMARIN PHARMACEUTICAL IN	EQUITY	09061G101	579	100,000	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC.	EQUITY	09061G101	71	12,297	SH	DEFINED
BIOMET INC COM	EQUITY	090613100	7315	274700	SH	Sole
BIOMET, INC.	EQUITY	090613100	3384	127,092	SH	DEFINED
BIOPURE CORP.	EQUITY	09065H105	22	6,297	SH	DEFINED
BIO-RAD LABORATORIES, INC., CLASS A	EQUITY	090572207	216	5,730	SH	DEFINED
BIO-REFERENCE LABS INC	EQUITY	09057G602	16	2,490	SH	DEFINED
BIORELIANCE CORP	EQUITY	090951104	24	1,164	SH	DEFINED
BIOSITE INC.	EQUITY	090945106	113	3,895	SH	DEFINED
BIO-TECHNOLOGY GENERAL CORP.	EQUITY	090578105	59	19,837	SH	DEFINED
BISYS GROUP, INC.	EQUITY	055472104	2654	158,812	SH	DEFINED
BJ SERVICES CO.	EQUITY	055482103	1803	69,342	SH	DEFINED
BJ'S WHOLESALE CLUB INC.	EQUITY	05548J106	2351	123,692	SH	DEFINED
BKF CAPITAL GROUP INC	EQUITY	05548G102	42	1,977	SH	DEFINED
BLACK & DECKER CORP.	EQUITY	091797100	1491	35,562	SH	DEFINED
BLACK BOX CORP.	EQUITY	091826107	228	6,873	SH	DEFINED
BLACK HILLS CORP.	EQUITY	092113109	2166	82,701	SH	DEFINED
BLACKROCK INC	EQUITY	09247X101	9	227	SH	DEFINED
BLAIR CORP	EQUITY	092828102	55	2,711	SH	DEFINED

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BLOCK FINANCIAL CORP	EQUITY	093671105	3372	80,276	SH	DEFINED
BLOCKBUSTER INC -CLA	EQUITY	093679108	11	424	SH	DEFINED
BLYTH INC.	EQUITY	09643P108	2011	72,076	SH	DEFINED
BMC SOFTWARE, INC.	EQUITY	055921100	1393	106,561	SH	DEFINED
BOB EVANS FARMS, INC.	EQUITY	096761101	1395	58,877	SH	DEFINED
BOCA RESORTS INC -CL A	EQUITY	09688T106	99	9,684	SH	DEFINED
BOEING CO.	EQUITY	097023105	12273	359,600	SH	DEFINED
BOISE CASCADE CORP.	EQUITY	097383103	585	25,642	SH	DEFINED
BOK FINANCIAL CORP.	EQUITY	05561Q201	7	205	SH	DEFINED
BOMBAY CO INC	EQUITY	097924104	30	11,234	SH	DEFINED
BONE CARE INTERNATIONAL, INC.	EQUITY	098072101	19	3,251	SH	DEFINED
BORDERS GROUP, INC.	EQUITY	099709107	1723	109,066	SH	DEFINED
BORG WARNER INC	EQUITY	099724106	2483	50,024	SH	DEFINED
BORLAND SOFTWARE CORP.	EQUITY	099849101	160	20,584	SH	DEFINED
BOSTON BEER, INC. CLASS A	EQUITY	100557107	44	3,141	SH	DEFINED
BOSTON COMMUNICATIONS GROUP	EQUITY	100582105	45	4,359	SH	DEFINED
BOSTON EDISON	EQUITY	67019E107	3938	86,457	SH	DEFINED
BOSTON PRIVATE FINANCIAL HOLDI	EQUITY	101119105	139	6,520	SH	DEFINED
BOSTON PROPERTIES INC	EQUITY	101121101	6054	162,752	SH	DEFINED
BOSTON PROPERTIES INC COM	EQUITY	101121101	22417	602600	SH	Sole
BOSTON SCIENTIFIC CORP.	EQUITY	101137107	5490	173,970	SH	DEFINED
BOSTONFED BANCORP INC	EQUITY	101178101	40	1,335	SH	DEFINED
BOWATER, INC.	EQUITY	102183100	2600	73,656	SH	DEFINED
BOWNE & CO., INC.	EQUITY	103043105	114	11,377	SH	DEFINED
BOYD GAMING CORP COM	EQUITY	103304101	12964	694400	SH	Sole
BOYD GAMING CORP.	EQUITY	103304101	197	10,544	SH	DEFINED
BOYDS COLLECTION, LTD.	EQUITY	103354106	39	6,021	SH	DEFINED
BOYKIN LODGING CO.	EQUITY	103430104	56	5,845	SH	DEFINED
BP P.L.C.	EQUITY	055622104	798	20,000	SH	DEFINED
BP PLC	EQUITY	055622104	294	1,278	SH	DEFINED
BRADLEY PHARMACEUTICAL	EQUITY	104576103	25	2,802	SH	DEFINED
BRADY CORP.	EQUITY	104674106	201	6,242	SH	DEFINED
BRANDYWINE REALTY TRUST	EQUITY	105368203	204	9,046	SH	DEFINED
BRASIL DISTR PAO ACU-SP ADR	EQUITY	20440T201	492	41,580	SH	DEFINED
BRE PROPERTIES, INC., CLASS A	EQUITY	05564E106	1865	60,664	SH	DEFINED
BRIDGFORD FOODS CORP	EQUITY	108763103	10	983	SH	DEFINED
BRIGGS & STRATTON CORP.	EQUITY	109043109	276	7,346	SH	DEFINED

BRIGHT HORIZON FAMILY COM	EQUITY	109195107	32675	1169889	SH	Sole
BRIGHT HORIZONS FAM. SOLUTIONS	EQUITY	109195107	96	3,433	SH	DEFINED
BRINKER INTERNATIONAL, INC.	EQUITY	109641100	3382	130,570	SH	DEFINED
BRINKER INTL INC	EQUITY	109641100	20208	780226	SH	Sole
BRISTOL MYERS SCRIBB COMPANY	EQUITY	110122108	2899	121,798	SH	DEFINED
BRISTOL MYERS SQUIBB CO.	EQUITY	110122108	29595	1,243,500	SH	DEFINED
BRITESMILE, INC.	EQUITY	110415106	3	4,094	SH	DEFINED
BROADCOM CORP.	EQUITY	111320107	1357	127,033	SH	DEFINED
BROADWING INC.	EQUITY	111620100	700	353,709	SH	DEFINED
BROCADE COMMUNICATION	EQUITY	111621108	2611	346,810	SH	DEFINED
BROOKLINE BANCORP INC	EQUITY	11373M107	234	19,910	SH	DEFINED
BROOKS-PRI AUTOMATION INC	EQUITY	11442E102	131	11,478	SH	DEFINED
BROOKSTONE INC	EQUITY	114537103	35	2,876	SH	DEFINED
BROWN & BROWN INC	EQUITY	115236101	19	623	SH	DEFINED
BROWN FORMAN CORP	EQUITY	115637209	6725	100,447	SH	DEFINED
BROWN SHOE COMANY, INC.	EQUITY	115736100	107	5,955	SH	DEFINED
BROWN, TOM INC.	EQUITY	115660201	260	11,348	SH	DEFINED
BROWN-FORMAN CORP CLASS B	EQUITY	115637209	1999	29,852	SH	DEFINED
BRUCKER DALTRONICS INC	EQUITY	116795105	19	3,799	SH	DEFINED
BRUKER AXS INC	EQUITY	11679P101	6	3,070	SH	DEFINED
Brunswick Corp	EQUITY	117043109	421	20,000	SH	DEFINED

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BRUNSWICK CORP.	EQUITY	117043109	843	40,043	SH	DEFINED
BRUSH ENGINEERED MATERIALS	EQUITY	117421107	44	5,640	SH	DEFINED
BRYN MAWR BK CORP	EQUITY	117665109	50	1,268	SH	DEFINED
BSB BANCORP, INC.	EQUITY	055652101	997	50,068	SH	DEFINED
BUCA, INC.	EQUITY	117769109	41	5,156	SH	DEFINED
BUCKEYE TECHNOLOGIES INC	EQUITY	118255108	60	8,191	SH	DEFINED
BUCKLE, INC.	EQUITY	118440106	48	2,383	SH	DEFINED
BUILDING MATERIAL HOLDING CORP	EQUITY	120113105	48	4,144	SH	DEFINED
BURLINGTON COAT FACTORY WHSE	EQUITY	121579106	109	6,060	SH	DEFINED
BURLINGTON NORTHERN SANTA FE	EQUITY	12189T104	5222	218,300	SH	DEFINED
BURLINGTON NORTHN SANTA FE	EQUITY	12189T104	7343	307,000	SH	DEFINED
BURLINGTON RESOURCES, INC.	EQUITY	122014103	3486	90,868	SH	DEFINED
BUSH INDUSTRIES, INC.	EQUITY	123164105	23	2,871	SH	DEFINED
BUSINESS OBJECTS	EQUITY	12328X107	1005	94,600	SH	DEFINED
BUTLER MANUFACTURING CO.	EQUITY	123655102	41	1,887	SH	DEFINED
BWAY CORP	EQUITY	056039100	20	1,422	SH	DEFINED
C & D TECHNOLOGIES, INC.	EQUITY	124661109	129	8,809	SH	DEFINED
C H ROBINSON WORLDWIDE INC	EQUITY	12541W100	12161	450060	SH	Sole
C. H. ROBINSON WORLDWIDE, INC.	EQUITY	12541W100	3039	112,464	SH	DEFINED
C. R. BARD, INC.	EQUITY	067383109	1365	24,991	SH	DEFINED
CABLE & WIRELESS PLC ADR	EQUITY	126830207	4	720	SH	DEFINED
CABLE DESIGN TECHNOLOGIES CORP	EQUITY	126924109	92	15,058	SH	DEFINED
CABLEVISION SYSTEMS-NY GRP-A	EQUITY	12686C109	6171	681,127	SH	DEFINED
CABOT CORP.	EQUITY	127055101	1720	81,886	SH	DEFINED
CABOT MICROELECTRONICS CORP	EQUITY	12709P103	1478	39,695	SH	DEFINED
CABOT OIL & GAS CORP., CLASS A	EQUITY	127097103	202	9,408	SH	DEFINED
CACHE INC	EQUITY	127150308	12	887	SH	DEFINED
CACI INTERNATIONAL	EQUITY	127190304	342	9,644	SH	DEFINED
CACI INTL INC	EQUITY	127190304	4343	122,500	SH	DEFINED
CADENCE DESIGN SYSTEMS, INC.	EQUITY	127387108	3989	392,261	SH	DEFINED
CADIZ INC.	EQUITY	127537108	37	12,300	SH	DEFINED
CAKTRONICS INC	EQUITY	234264109	46	4,759	SH	DEFINED
CAL DIVE INTERNATIONAL, INC.	EQUITY	127914109	251	12,465	SH	DEFINED
CALGON CARBON CORP.	EQUITY	129603106	66	11,370	SH	DEFINED
CALIFORNIA FIRST NTNL	EQUITY	130222102	16	1,178	SH	DEFINED
CALIFORNIA PIZZA KITCHEN INC	EQUITY	13054D109	111	4,817	SH	DEFINED
CALIFORNIA PIZZA KTCHN COM	EQUITY	13054D109	3916	170200	SH	Sole
CALIFORNIA WATER SERVICE GROUP	EQUITY	130788102	122	4,785	SH	DEFINED
CALIPER TECHNOLOGIES CORP	EQUITY	130876105	35	8,251	SH	DEFINED
CALLAWAY GOLF CO.	EQUITY	131193104	1052	101,163	SH	DEFINED
CALPINE CORP.	EQUITY	131347106	465	188,060	SH	DEFINED
CAMBREX CORP.	EQUITY	132011107	281	7,630	SH	DEFINED
CAMDEN NATL CORP	EQUITY	133034108	71	2,738	SH	DEFINED
CAMDEN POPERTY TRUST	EQUITY	133131102	2406	72,591	SH	DEFINED
CAMDEN PPTY TR SH BEN INT	EQUITY	133131102	14768	445500	SH	Sole
CAMINUS CORP.	EQUITY	133766105	6	3,383	SH	DEFINED
CAMPBELL SOUP CO.	EQUITY	134429109	3868	175,160	SH	DEFINED
CANTEL MEDICAL CORP	EQUITY	138098108	23	2,257	SH	DEFINED
CAPITAL AUTOMOTIVE REIT	EQUITY	139733109	181	7,260	SH	DEFINED
CAPITAL CITY BANK GROUP, INC.	EQUITY	139674105	79	2,375	SH	DEFINED
CAPITAL ONE FINANCIAL CORP.	EQUITY	14040H105	40251	1,152,675	SH	DEFINED
CAPITOL BANCORP LTD	EQUITY	14056D105	45	2,609	SH	DEFINED
CAPITOL FEDERAL FINANCIAL	EQUITY	14057C106	7	324	SH	DEFINED
CAPSTEAD MORTGAGE CORP.	EQUITY	14067E506	1207	58,385	SH	DEFINED
CAPSTONE TURBINE COR	EQUITY	14067D102	16	26,285	SH	DEFINED
CARAUSTAR INDUSTRIES, INC.	EQUITY	140909102	84	8,940	SH	DEFINED
CARBO CERAMICS INC	EQUITY	140781105	112	3,126	SH	DEFINED
CARDIAC SCIENCE INC.	EQUITY	141410209	37	18,617	SH	DEFINED

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CARDINAL HEALTH INC	EQUITY	14149Y108	16442	175,940	SH	DEFINED
CARDIODYNAMICS INTERNATIONAL	EQUITY	141597104	31	10,848	SH	DEFINED
CAREER ED CORP	EQUITY	141665109	6913	144,000	SH	DEFINED
CAREER EDUCATION CORP	EQUITY	141665109	28	576	SH	DEFINED
CAREER EDUCATION CORP COM	EQUITY	141665109	53503	1114456	SH	Sole
CAREMARK RX INC	EQUITY	141705103	88	5,201	SH	DEFINED
CARLISLE COS INC.	EQUITY	142339100	1849	50,411	SH	DEFINED
CARMAX INC	EQUITY	143130102	2225	137,361	SH	DEFINED
CARMIKE CINEMAS INC	EQUITY	143436400	14	750	SH	DEFINED
CARNIVAL CORP	EQUITY	143658102	4177	166,400	SH	DEFINED
CARNIVAL CORP. CLASS A	EQUITY	143658102	7760	309,150	SH	DEFINED
CARPENTER TECHNOLOGY CORP.	EQUITY	144285103	2145	165,010	SH	DEFINED
CARRAMERICA REALTY C	EQUITY	144418100	19	767	SH	DEFINED
CARRAMERICA REALTY CORPORATION	EQUITY	144418100	25359	1007500	SH	Sole
CARREKER CORP	EQUITY	144433109	40	6,554	SH	DEFINED
CASCADE BANCORP	EQUITY	147154108	58	4,230	SH	DEFINED
CASCADE CORP	EQUITY	147195101	45	3,176	SH	DEFINED
CASCADE NAT GAS CORP COM	EQUITY	147339105	74	3,753	SH	DEFINED
CASELLA WASTE SYSTEMS, INC.	EQUITY	147448104	36	5,626	SH	DEFINED
CASEYS GENERAL STORES, INC.	EQUITY	147528103	153	13,210	SH	DEFINED
CASH AMERICA INTERNATIONAL	EQUITY	14754D100	61	7,451	SH	DEFINED
CASTLE A. M. & CO.	EQUITY	148411101	16	2,363	SH	DEFINED
CATALINA MARKETING CORP.	EQUITY	148867104	2038	72,575	SH	DEFINED
CATAPULT COMM CORP	EQUITY	149016107	18	1,805	SH	DEFINED
CATELLUS DEVELOPMENT	EQUITY	149111106	20	1,080	SH	DEFINED
CATELLUS DEVELOPMENT CORP	EQUITY	149111106	11598	628600	SH	Sole
Caterpillar	EQUITY	149123101	1117	30,000	SH	DEFINED
CATERPILLAR INC	EQUITY	149123101	4397	118,130	SH	DEFINED
CATERPILLAR, INC.	EQUITY	149123101	5487	147,420	SH	DEFINED
CATHAY BANCORP INC.	EQUITY	149150104	204	5,226	SH	DEFINED
CATO CORP. CLASS A	EQUITY	149205106	94	4,963	SH	DEFINED
CB BANCSHARES INC HAWA	EQUITY	124785106	40	1,129	SH	DEFINED
CBL & ASSOC PPTYS INC COM	EQUITY	124830100	21712	560300	SH	Sole
CBL & ASSOCIATES PROPERTIES	EQUITY	124830100	266	6,875	SH	DEFINED
CBRL GROUP, INC.	EQUITY	12489V106	1597	69,991	SH	DEFINED
CCBT FINANCIAL COMPANIES INC	EQUITY	12500Q102	77	2,928	SH	DEFINED
CCC INFORMATION SERVICES	EQUITY	12487Q109	54	4,163	SH	DEFINED
C-COR ELECTRONICS, INC.	EQUITY	125010108	40	10,684	SH	DEFINED
CDI CORP.	EQUITY	125071100	105	4,014	SH	DEFINED
CDW COMPUTER CENTERS, INC.	EQUITY	125129106	4855	114,620	SH	DEFINED
CEC ENTERTAINMENT, INC.	EQUITY	125137109	12	341	SH	DEFINED
CELERA GENOMICS GROU	EQUITY	038020202	185	23,309	SH	DEFINED
CELGENE CORP	EQUITY	151020104	16	974	SH	DEFINED
CELGENE CORP	EQUITY	151020104	842	50,000	SH	DEFINED
CELL GENESYS, INC.	EQUITY	150921104	135	11,164	SH	DEFINED
CELL THERAPEUTICS INC	EQUITY	150934107	682	155,000	SH	DEFINED
CELL THERAPEUTICS, INC.	EQUITY	150934107	52	11,914	SH	DEFINED
CEMEX SA -SPONS ADR PART CER	EQUITY	151290889	167	8,000	SH	DEFINED
CENDANT CORP	EQUITY	151313103	4587	426,300	SH	DEFINED
CENDANT CORP.	EQUITY	151313103	5772	536,440	SH	DEFINED
CENTENE CORP DEL	EQUITY	15135B101	45	1,695	SH	DEFINED
CENTENE CORP DEL	EQUITY	15135B101	801	30,000	SH	DEFINED
CENTENNIAL BANCORP	EQUITY	15133T104	63	7,245	SH	DEFINED
CENTENNIAL CELLULAR CORP.	EQUITY	15133V208	10	3,395	SH	DEFINED
CENTER TR INC	EQUITY	151845104	21	3,580	SH	DEFINED
CENTERPOINT PPTYS TRUST	EQUITY	151895109	12876	232000	SH	Sole
CENTERPOINT PROPERTIES CORP.	EQUITY	151895109	18	333	SH	DEFINED
CENTEX CONSTRUCTION PRODUCTION	EQUITY	15231R109	77	2,169	SH	DEFINED

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CENTEX CORP COM	EQUITY	152312104	13957	314700	SH	Sole
CENTEX CORP.	EQUITY	152312104	1288	29,036	SH	DEFINED
CENTILLIUM COMMUNICATIONS	EQUITY	152319109	11	9,417	SH	DEFINED
CENTRAL COAST BANCORP	EQUITY	153145107	47	2,523	SH	DEFINED
CENTRAL GARDEN & PET C	EQUITY	153527106	83	4,857	SH	DEFINED
CENTRAL PARKING CORP.	EQUITY	154785109	119	5,912	SH	DEFINED
CENTRAL VT PUB SVC CORP COM	EQUITY	155771108	70	3,958	SH	DEFINED
CENTURY ALUMINUM CO.	EQUITY	156431108	28	4,006	SH	DEFINED
CENTURY BANCORP INC	EQUITY	156432106	29	1,088	SH	DEFINED
CENTURY BUSINESS SERVICES	EQUITY	156490104	71	26,729	SH	DEFINED
CENTURYTEL, INC.	EQUITY	156700106	1409	62,835	SH	DEFINED
CEPHALON INC	EQUITY	156708109	89	2,183	SH	DEFINED
CEPHEID	EQUITY	15670R107	30	7,748	SH	DEFINED
CERES GROUP INC	EQUITY	156772105	12	6,444	SH	DEFINED
CERIDIAN CORP	EQUITY	156779100	2921	204,993	SH	DEFINED
CERNER CORP	EQUITY	156782104	13	371	SH	DEFINED
CERTEGY INC	EQUITY	156880106	1851	92,101	SH	DEFINED
CERTEGY INC COM	EQUITY	156880106	10001	497580	SH	Sole
CERUS CORP.	EQUITY	157085101	76	4,583	SH	DEFINED
CFS BANCORP, INC.	EQUITY	12525D102	57	4,077	SH	DEFINED
CH ENERGY GROUP INC.	EQUITY	12541M102	261	5,552	SH	DEFINED
CHAMPION ENTERPRISES, INC.	EQUITY	158496109	49	16,538	SH	DEFINED
CHAMPIONSHIP AUTO RACING TEAMS	EQUITY	158711101	14	3,660	SH	DEFINED
CHAMPS ENTMT INC DEL	EQUITY	158787101	22	2,809	SH	DEFINED
CHARLES RIV LABORATORIES I	EQUITY	159864107	6951	177,100	SH	DEFINED
CHARLES RIV LABS INTL COM	EQUITY	159864107	90228	2298790	SH	Sole
CHARLES RIVER ASSOCIAT	EQUITY	159852102	41	2,497	SH	DEFINED
CHARLES RIVER LABORATORIES	EQUITY	159864107	2338	59,569	SH	DEFINED
CHARLES SCHWAB CORP.	EQUITY	808513105	5583	641,680	SH	DEFINED
CHARLOTTE RUSSE HOLDING INC	EQUITY	161048103	24	2,545	SH	DEFINED
CHARMING SHOPPES, INC.	EQUITY	161133103	248	36,678	SH	DEFINED
CHARTER COMMUNICATIONS INC CLASS A	EQUITY	16117M107	21	11,454	SH	DEFINED
CHARTER FINL CORP WEST	EQUITY	16122M100	38	1,345	SH	DEFINED
CHARTER MUNICIPAL MORTGAGE ACC	EQUITY	160908109	2646	150,174	SH	DEFINED
CHARTER ONE FINANCIAL INC.	EQUITY	160903100	3032	102,008	SH	DEFINED
CHATEAU COMMUNITIES, INC.	EQUITY	161726104	7255	274,697	SH	DEFINED
CHATTEM INC	EQUITY	162456107	71	1,749	SH	DEFINED
CHECK POINT SOFTWARE TECH	EQUITY	M22465104	274	19,950	SH	DEFINED
CHECKERS DRIVE-IN REST	EQUITY	162809305	20	2,530	SH	DEFINED
CHECKFREE HOLDINGS CORP.	EQUITY	162813109	1182	103,864	SH	DEFINED
CHECKPOINT SYSTEMS, INC.	EQUITY	162825103	135	10,919	SH	DEFINED
CHEESECAKE FACTORY	EQUITY	163072101	2012	67,452	SH	DEFINED
CHEESECAKE FACTORY INC COM	EQUITY	163072101	16149	541356	SH	Sole
CHELSEA PPTY GROUP INC COM	EQUITY	163421100	14064	416700	SH	Sole
CHELSEA PROPERTY GROUP INC.	EQUITY	163421100	318	9,420	SH	DEFINED
CHEMED CORP.	EQUITY	163596109	102	3,326	SH	DEFINED
CHEMFIRST, INC.	EQUITY	16361A106	1358	47,213	SH	DEFINED
CHEMICAL FINANCIAL CORP.	EQUITY	163731102	221	7,657	SH	DEFINED
CHEROKEE INC DEL NEW	EQUITY	16444H102	26	1,609	SH	DEFINED
CHESAPEAKE CORP.	EQUITY	165159104	71	4,757	SH	DEFINED
CHESAPEAKE ENERGY CORP.	EQUITY	165167107	318	48,129	SH	DEFINED
CHEVRONTEXACO CORP	EQUITY	166764100	40801	589,178	SH	DEFINED
ChevronTexaco Corp	EQUITY	166764100	1039	15,000	SH	DEFINED
CHEVRONTEXACO CORPORATION	EQUITY	166764100	107	1,547	SH	DEFINED
CHICAGO PIZZA & BREWER	EQUITY	167889104	25	3,583	SH	DEFINED
CHICOS'S FAS INC.	EQUITY	168615102	15	930	SH	DEFINED
CHILDREN'S PLACE, INC.	EQUITY	168905107	39	3,883	SH	DEFINED
CHINA MOBILE HK LTD - SPON ADR	EQUITY	16941M109	1432	126,760	SH	DEFINED

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CHIPPAC INC	EQUITY	169657103	31	14,317	SH	DEFINED
CHIQUITA BRANDS INTL	EQUITY	170032809	188	12,190	SH	DEFINED
CHIRON CORP.	EQUITY	170040109	3160	90,427	SH	DEFINED
CHITTENDEN CORP.	EQUITY	170228100	298	10,080	SH	DEFINED
CHOICE HOTELS INTL INC.	EQUITY	169905106	175	7,586	SH	DEFINED
CHOICEPOINT INC	EQUITY	170388102	2709	75,999	SH	DEFINED
CHOICEPOINT INC COM	EQUITY	170388102	69720	1956234	SH	Sole
CHOICEPOINT INC.	EQUITY	170388102	4063	113,994	SH	DEFINED
CHOLESTECH CORP	EQUITY	170393102	41	3,989	SH	DEFINED
CHOLESTECH CORP COM	EQUITY	170393102	3741	360800	SH	Sole
CHORDIANT SOFTWARE INC	EQUITY	170404107	11	12,121	SH	DEFINED
CHRISTOPHER & BANKS CORPORATIO	EQUITY	171046105	200	7,968	SH	DEFINED
CHUBB CORP.	EQUITY	171232101	5101	93,030	SH	DEFINED
CHURCH & DWIGHT CO., INC.	EQUITY	171340102	1757	53,000	SH	DEFINED
CHURCHILL DOWNS, INC.	EQUITY	171484108	74	2,038	SH	DEFINED
CIA ANONIMA TELEF DE VEN-ADR (CANTV)	EQUITY	204421101	58	5,500	SH	DEFINED
CIA VALE DO RIO DOCE-ADR	EQUITY	204412209	340	14,960	SH	DEFINED
CIBER, INC.	EQUITY	17163B102	103	17,771	SH	DEFINED
CIENA CORP.	EQUITY	171779101	614	206,642	SH	DEFINED
CIGNA CORP.	EQUITY	125509109	6141	86,800	SH	DEFINED
CIMA LABS	EQUITY	171796105	121	4,814	SH	DEFINED
CINCINNATI FINANCIAL CORP.	EQUITY	172062101	2540	71,383	SH	DEFINED
CINERGY CORP.	EQUITY	172474108	2334	74,257	SH	DEFINED
CINTAS CORP	EQUITY	172908105	9732	232148	SH	Sole
CINTAS CORP.	EQUITY	172908105	3379	80,601	SH	DEFINED
CIPHERGEN BIOSYSTEMS INC	EQUITY	17252Y104	21	6,950	SH	DEFINED
CIRCOR INTERNATIONAL, INC.	EQUITY	17273K109	45	3,376	SH	DEFINED
CIRCUIT CITY STORES, INC.	EQUITY	172737108	1408	92,942	SH	DEFINED
CIRRUS LOGIC, INC.	EQUITY	172755100	346	135,699	SH	DEFINED
CISCO SYS INC	EQUITY	17275R102	6269	598,195	SH	DEFINED
CISCO SYSTEMS, INC.	EQUITY	17275R102	53715	5,125,450	SH	DEFINED
CIT GROUP INC	EQUITY	125581108	26189	1,456,590	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	98587	3,213,009	SH	DEFINED
CITIGROUP INC	EQUITY	172967101	21738	733,173	SH	DEFINED
CITIZENS BANKING CORP.	EQUITY	174420109	16	650	SH	DEFINED
CITIZENS COMMUNICATIONS INC	EQUITY	17453B101	846	124,786	SH	DEFINED
CITIZENS FIRST BANCORP	EQUITY	17461R106	55	3,071	SH	DEFINED
CITIZENS INC	EQUITY	174740100	69	7,687	SH	DEFINED
CITRIX SYSTEMS, INC.	EQUITY	177376100	544	90,267	SH	DEFINED
CITY HOLDING CO.	EQUITY	177835105	148	5,732	SH	DEFINED
CITY NATIONAL CORP.	EQUITY	178566105	3114	66,579	SH	DEFINED
CITYBANK	EQUITY	17770A109	74	2,564	SH	DEFINED
CK WITCO CORP	EQUITY	227116100	1894	188,441	SH	DEFINED
CKE RESTAURANTS INC	EQUITY	12561E105	69	17,256	SH	DEFINED
CLAIRE'S STORES, INC.	EQUITY	179584107	1715	78,661	SH	DEFINED
CLARCOR, INC.	EQUITY	179895107	259	8,432	SH	DEFINED
CLARK/BARDES INC	EQUITY	180668105	86	4,817	SH	DEFINED
CLAYTON HOMES, INC.	EQUITY	184190106	2010	183,025	SH	DEFINED
CLEAR CHANNEL COMMUNICATIO	EQUITY	184502102	3468	99,810	SH	DEFINED
CLEAR CHANNEL COMMUNICATIONS	EQUITY	184502102	49442	1,422,782	SH	DEFINED
CLEARONE COMMUNICATION	EQUITY	185060100	9	2,493	SH	DEFINED
CLECO CORP	EQUITY	12561W105	1021	75,777	SH	DEFINED
CLEVELAND-CLIFFS, INC.	EQUITY	185896107	72	3,010	SH	DEFINED
CLOROX CO	EQUITY	189054109	13247	329,693	SH	DEFINED
CLOROX CO.	EQUITY	189054109	4052	100,849	SH	DEFINED
CLOSURE MEDICAL CORP.	EQUITY	189093107	20	1,784	SH	DEFINED
CMS ENERGY CORP.	EQUITY	125896100	531	65,865	SH	DEFINED
CNA FINANCIAL CORP	EQUITY	126117100	9	362	SH	DEFINED
CNA SURETY CORP.	EQUITY	12612L108	69	5,232	SH	DEFINED
CNET NETWORKS INC.	EQUITY	12613R104	46	42,128	SH	DEFINED
CNF INC.	EQUITY	12612W104	2061	65,648	SH	DEFINED

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COACH INC	EQUITY	189754104	22409	875,336	SH	DEFINED
COACH INC	EQUITY	189754104	17477	682,700	SH	DEFINED
COACH INC COM	EQUITY	189754104	35155	1373236	SH	Sole
COACHMEN INDUSTRIES, INC.	EQUITY	189873102	73	4,885	SH	DEFINED
COASTAL BANCORP INC	EQUITY	19041P105	40	1,439	SH	DEFINED
COASTAL FINL CORP DEL	EQUITY	19046E105	38	2,819	SH	DEFINED
COBALT CORP	EQUITY	19074W100	53	3,186	SH	DEFINED
COBIZ INC	EQUITY	190897108	40	2,514	SH	DEFINED
COCA COLA CO	EQUITY	191216100	19697	410,700	SH	DEFINED
COCA COLA ENTERPRISES, INC.	EQUITY	191219104	4177	196,656	SH	DEFINED
COCA-COLA BOTTLING CO.	EQUITY	191098102	14	296	SH	DEFINED
COCA-COLA CO.	EQUITY	191216100	87625	1,827,045	SH	DEFINED
COCA-COLA FEMSA S.A.-SP ADR	EQUITY	191241108	420	22,100	SH	DEFINED
COGNEX CORP.	EQUITY	192422103	159	11,400	SH	DEFINED
COGNIZANT TECH SOLUTION	EQUITY	192446102	159	2,761	SH	DEFINED
COGNIZANT TECH SOLUTNS CL A	EQUITY	192446102	20762	361260	SH	Sole
COHERENT, INC.	EQUITY	192479103	179	9,801	SH	DEFINED
COHU, INC.	EQUITY	192576106	79	7,024	SH	DEFINED
COINSTAR INC COM	EQUITY	19259P300	4511	175000	SH	Sole
COINSTAR, INC	EQUITY	19259P300	190	7,389	SH	DEFINED
COLDWATER CREEK, INC.	EQUITY	193068103	21	1,607	SH	DEFINED
COLE NATIONAL CORP. CLASS A	EQUITY	193290103	42	3,311	SH	DEFINED
COLE, K. PRODUCTIONS, INC. CLASS A	EQUITY	193294105	49	2,409	SH	DEFINED
Colgate	EQUITY	194162103	3102	57,500	SH	DEFINED
COLGATE-PALMOLIVE CO.	EQUITY	194162103	54254	1,005,630	SH	DEFINED
COLLINS & AIKMAN CORP	EQUITY	194830204	30	8,247	SH	DEFINED
COLONIAL BANCGROUP, INC.	EQUITY	195493309	1944	156,739	SH	DEFINED
COLONIAL PROPERTIES TRUST	EQUITY	195872106	174	4,816	SH	DEFINED
COLUMBIA BANCORP	EQUITY	197227101	37	1,956	SH	DEFINED
COLUMBIA BANKING SYSTEM, INC	EQUITY	197236102	50	4,502	SH	DEFINED
COLUMBIA LABORATORIES, INC.	EQUITY	197779101	40	8,878	SH	DEFINED
COLUMBIA SPORTSWEAR	EQUITY	198516106	6	171	SH	DEFINED
COLUMBUS MCKINNON CORP	EQUITY	199333105	22	4,162	SH	DEFINED
COMCAST CORP	EQUITY	200300200	3792	181,800	SH	DEFINED
COMCAST CORP. CLASS A SPECIAL	EQUITY	200300200	9956	477,260	SH	DEFINED
COMERICA, INC.	EQUITY	200340107	3701	76,760	SH	DEFINED
COMFORT SYS USA INC	EQUITY	199908104	39	12,844	SH	DEFINED
COMMERCE BANCORP INC	EQUITY	200519106	3713	89,446	SH	DEFINED
COMMERCE BANCORP INC N J	EQUITY	200519106	2283	55,000	SH	DEFINED
COMMERCE BANCSHARES	EQUITY	200525103	33	848	SH	DEFINED
COMMERCE BANCSHARES INC	EQUITY	200525103	5741	146,950	SH	DEFINED
COMMERCE GROUP, INC.	EQUITY	200641108	269	8,324	SH	DEFINED
COMMERCIAL FEDERAL CORP.	EQUITY	201647104	335	15,378	SH	DEFINED
COMMERCIAL METALS CO.	EQUITY	201723103	147	8,188	SH	DEFINED
COMMERCIAL NET LEASE REALTY	EQUITY	202218103	200	12,418	SH	DEFINED
COMMONWEALTH BANCORP, INC.	EQUITY	20268X102	118	2,566	SH	DEFINED
COMMONWEALTH EDISON	EQUITY	30161N101	6779	142,710	SH	DEFINED
COMMONWEALTH TELEPHONE ENT.	EQUITY	203349105	128	3,688	SH	DEFINED
COMMScope INC.	EQUITY	203372107	671	99,014	SH	DEFINED
COMMUNITY BANK SYSTEM, INC.	EQUITY	203607106	114	3,858	SH	DEFINED
COMMUNITY BANKS INC	EQUITY	203628102	71	2,628	SH	DEFINED
COMMUNITY FIRST BANKSHARES	EQUITY	203902101	377	13,536	SH	DEFINED
COMMUNITY HEALTH SYS	EQUITY	203668108	18	669	SH	DEFINED
COMMUNITY TRUST BANCORP	EQUITY	204149108	104	3,884	SH	DEFINED
COMPANHIA DE BEBIDAS-PR ADR	EQUITY	20441W203	834	77,800	SH	DEFINED
Compania Telecomunicaciones Chile ADR	EQUITY	204449300	255	13,500	SH	DEFINED
COMPASS BANCSHARES, INC.	EQUITY	20449H109	5062	171,646	SH	DEFINED
COMPUCOM SYS INC	EQUITY	204780100	45	7,740	SH	DEFINED
COMPUcredit CORPORATION	EQUITY	20478N100	31	5,818	SH	DEFINED

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COMPUTER ASSOCIATES INT'L.	EQUITY	204912109	2444	254,588	SH	DEFINED
COMPUTER HORIZONS CORP	EQUITY	205908106	40	10,654	SH	DEFINED
COMPUTER NETWORK TECHNOLOGY	EQUITY	204925101	46	9,234	SH	DEFINED
COMPUTER PROGRAMS & SY	EQUITY	205306103	22	1,021	SH	DEFINED
Computer Sciences	EQUITY	205363104	556	20,000	SH	DEFINED
COMPUTER SCIENCES CORP.	EQUITY	205363104	2501	90,008	SH	DEFINED
COMPUWARE CORP.	EQUITY	205638109	530	173,639	SH	DEFINED
COMPX INTERNATIONAL INC.	EQUITY	20563P101	12	1,259	SH	DEFINED
COMSTOCK RESOURCES, INC.	EQUITY	205768203	53	7,690	SH	DEFINED
COMVERSE TECHNOLOGY, INC.	EQUITY	205862402	620	88,723	SH	DEFINED
CONAGRA INC	EQUITY	205887102	9814	394,930	SH	DEFINED
CONAGRA, INC.	EQUITY	205887102	5721	230,220	SH	DEFINED
CONCEPTUS INC	EQUITY	206016107	88	5,720	SH	DEFINED
CONCEPTUS INC	EQUITY	206016107	4284	280,000	SH	DEFINED
CONCORD CAMERA CORP.	EQUITY	206156101	38	8,186	SH	DEFINED
CONCORD COMMUNICATIONS	EQUITY	206186108	27	5,400	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	3847	242,260	SH	DEFINED
CONCORD EFS INC	EQUITY	206197105	2338	147,200	SH	DEFINED
CONCURRENT COMPUTER	EQUITY	206710204	48	21,007	SH	DEFINED
CONEXANT SYSTEMS INC.	EQUITY	207142100	14	12,720	SH	DEFINED
CONMED CORP.	EQUITY	207410101	184	9,143	SH	DEFINED
CONNECTICUT BANCSHARES INC	EQUITY	207540105	141	3,817	SH	DEFINED
CONNECTICUT WATER SVC INC	EQUITY	207797101	67	2,596	SH	DEFINED
CONNETICS CORP	EQUITY	208192104	96	10,393	SH	DEFINED
CONOCOPHILLIPS PETROLEUM CO	EQUITY	20825C104	44865	970,274	SH	DEFINED
CONSECO, INC.	EQUITY	208464107	8	104,980	SH	DEFINED
CONSOL ENERGY INC	EQUITY	20854P109	4	278	SH	DEFINED
Consolidated Edison	EQUITY	209115104	2011	50,000	SH	DEFINED
CONSOLIDATED EDISON, INC.	EQUITY	209115104	3832	95,286	SH	DEFINED
CONSOLIDATED GRAPHICS, INC.	EQUITY	209341106	66	3,772	SH	DEFINED
CONSTELLATION BRANDS	EQUITY	21036P108	2745	118,825	SH	DEFINED
CONSTELLATION BRANDS INC	EQUITY	21036P108	1123	83,500	SH	DEFINED
CONSTELLATION ENERGY GRUOP INC	EQUITY	210371100	1798	72,533	SH	DEFINED
CONTINENTAL AIRLS INC COM CL B	EQUITY	210795308	8	1,487	SH	DEFINED
CONVERGYS CORP	EQUITY	212485106	1666	110,818	SH	DEFINED
COOPER CAMERON CORP.	EQUITY	216640102	3556	85,164	SH	DEFINED
COOPER COMPANIES, INC.	EQUITY	216648402	272	5,176	SH	DEFINED
COOPER INDUSTRIES INC CL A	EQUITY	G24182100	1260	41,520	SH	DEFINED
COOPER TIRE & RUBBER CO	EQUITY	216831107	524	32,439	SH	DEFINED
COORS ADOLPH CLASS B	EQUITY	217016104	1069	18,991	SH	DEFINED
COORSTEK INC	EQUITY	217020106	40	2,687	SH	DEFINED
COPART, INC.	EQUITY	217204106	1311	120,863	SH	DEFINED
CORINTHIAN COLLEGES COM	EQUITY	218868107	69289	1835966	SH	Sole
CORINTHIAN COLLEGES INC	EQUITY	218868107	485	12,839	SH	DEFINED
CORIXA CORP.	EQUITY	21887F100	84	13,274	SH	DEFINED
CORN PRODUCTS INTERNATIONAL	EQUITY	219023108	329	11,449	SH	DEFINED
CORNELL COMPANIES INC	EQUITY	219141108	35	4,445	SH	DEFINED
CORNERSTONE REALITY INCOME	EQUITY	21922V102	2025	227,482	SH	DEFINED
CORNING, INC.	EQUITY	219350105	673	420,794	SH	DEFINED
CORP EXEC BOARD CO.	EQUITY	21988R102	358	12,551	SH	DEFINED
CORPORATE EXEC BRD CO COM	EQUITY	21988R102	40564	1420797	SH	Sole
CORPORATE OFFICE PROPERTIES TR	EQUITY	22002T108	78	5,746	SH	DEFINED
CORRECTIONAL PROPERTIES TRUST	EQUITY	22025E104	56	2,431	SH	DEFINED
CORRECTIONS CORP. OF AMERICA	EQUITY	22025Y407	134	9,513	SH	DEFINED
CORUS BANKSHARES, INC.	EQUITY	220873103	133	3,045	SH	DEFINED
CORVEL CORP.	EQUITY	221006109	67	2,236	SH	DEFINED
COST PLUS, INC.	EQUITY	221485105	176	6,549	SH	DEFINED
COSTAR GROUP, INC.	EQUITY	22160N109	80	4,420	SH	DEFINED

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COSTCO WHOLESALE CORPORATION	EQUITY	22160K105	12118	374,365	SH	DEFINED
COUNTRYWIDE CREDIT IND INC	EQUITY	222372104	2606	55,269	SH	DEFINED
COURIER CORP	EQUITY	222660102	48	1,253	SH	DEFINED
COURTYARD BY MARRIOTT II	EQUITY	44107P104	931	100,271	SH	DEFINED
COUSINS PROPERTIES, INC.	EQUITY	222795106	12	522	SH	DEFINED
COVANCE INC.	EQUITY	222816100	1973	100,829	SH	DEFINED
COVANSYS CORP.	EQUITY	22281W103	11	6,520	SH	DEFINED
COVENANT TRANSPORT INC CLASS A	EQUITY	22284P105	35	1,996	SH	DEFINED
COVENTRY HEALTH CARE, INC.	EQUITY	222862104	17	528	SH	DEFINED
COX COMMUNICATIONS, INC. CLASS A	EQUITY	224044107	23608	960,070	SH	DEFINED
COX RADIO INC-CL A	EQUITY	224051102	12	468	SH	DEFINED
CPB, INC.	EQUITY	125903104	110	2,385	SH	DEFINED
CPI CORP.	EQUITY	125902106	33	2,395	SH	DEFINED
CRANE CO.	EQUITY	224399105	523	26,485	SH	DEFINED
CRAWFORD & CO. CLASS B	EQUITY	224633107	57	9,012	SH	DEFINED
CRAY INC	EQUITY	225223106	55	13,899	SH	DEFINED
CREDENCE SYSTEMS CORP.	EQUITY	225302108	871	100,541	SH	DEFINED
Credicorp Limited Com Stk USD 5	EQUITY	G2519Y1084	301	42,621	SH	DEFINED
CREDIT ACCEPTANCE CORP.	EQUITY	225310101	37	4,537	SH	DEFINED
CREE INC	EQUITY	225447101	1508	120,623	SH	DEFINED
CRESCENT REAL ESTATE COM	EQUITY	225756105	1942	123700	SH	Sole
CRESCENT REAL ESTATE EQUITIES, INC.	EQUITY	225756105	18	1,177	SH	DEFINED
CROSS CTRY INC	EQUITY	22748P105	155	10,954	SH	DEFINED
CROSS MEDIA MARKETING	EQUITY	22754R201	2	2,835	SH	DEFINED
CROWN AMERICAN REALTY TRUST	EQUITY	228186102	1195	130,004	SH	DEFINED
CROWN CASTLE INTERNATIONAL	EQUITY	228227104	151	69,448	SH	DEFINED
CROWN CORK & SEAL CO., INC.	EQUITY	228255105	224	42,732	SH	DEFINED
CROWN MEDIA HOLDINGS-CLASS A	EQUITY	228411104	30	8,501	SH	DEFINED
CRYOLIFE INC.	EQUITY	228903100	14	5,533	SH	DEFINED
CSG SYSTEMS INTERNATIONAL, INC	EQUITY	126349109	747	68,574	SH	DEFINED
CSK AUTO CORP	EQUITY	125965103	91	7,307	SH	DEFINED
CSS INDUSTRIES, INC.	EQUITY	125906107	47	1,299	SH	DEFINED
CSX CORP.	EQUITY	126408103	19293	731,353	SH	DEFINED
CT COMMUNICATION	EQUITY	126426402	83	5,700	SH	DEFINED
CTB INTL CORP	EQUITY	125960104	15	1,194	SH	DEFINED
CTI MOLECULAR IMAGING INC	EQUITY	22943D105	1771	70,000	SH	DEFINED
CTS CORP.	EQUITY	126501105	47	10,123	SH	DEFINED
CUBIC CORP.	EQUITY	229669106	89	5,234	SH	DEFINED
CUBIST PHARMA INC	EQUITY	229678107	47	9,172	SH	DEFINED
CULLEN/FROST BANKERS	EQUITY	229899109	25	741	SH	DEFINED
CULP INC	EQUITY	230215105	17	2,046	SH	DEFINED
CUMMINS INC.	EQUITY	231021106	1112	47,060	SH	DEFINED
CUMULUS MEDIA, INC.	EQUITY	231082108	7	410	SH	DEFINED
CUNO, INC.	EQUITY	126583103	163	5,284	SH	DEFINED
CURAGEN CORP	EQUITY	23126R101	61	14,538	SH	DEFINED
CURATIVE HEALTH SVCS I	EQUITY	231264102	38	3,491	SH	DEFINED
CURTISS-WRIGHT CORP.	EQUITY	231561101	211	3,528	SH	DEFINED
CV THERAPEUTICS INC	EQUITY	126667104	1882	90,000	SH	DEFINED
CV THERAPEUTICS, INC.	EQUITY	126667104	183	8,741	SH	DEFINED
CVB FINANCIAL CORP	EQUITY	126600105	196	8,938	SH	DEFINED
CVS Corp	EQUITY	126650100	380	15,000	SH	DEFINED
CVS CORP.	EQUITY	126650100	4941	194,900	SH	DEFINED
CYBERONICS	EQUITY	23251P102	127	7,376	SH	DEFINED
CYMER, INC.	EQUITY	232572107	8	433	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP	EQUITY	232806109	1870	285,000	SH	DEFINED
CYPRESS SEMICONDUCTOR CORP.	EQUITY	232806109	1076	164,025	SH	DEFINED
CYTEC INDUSTRIES, INC.	EQUITY	232820100	1437	65,453	SH	DEFINED
CYTYC CORPORATION	EQUITY	232946103	1797	167,656	SH	DEFINED

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D & K HEALTHCARE RES I	EQUITY	232861104	39	4,363	SH	DEFINED
D R HORTON INC COM	EQUITY	23331A109	20302	1090333	SH	Sole
D.R. HORTON INC	EQUITY	23331A109	3628	194,850	SH	DEFINED
DAISYTEK INTERNATIONAL CORP.	EQUITY	234053106	78	6,008	SH	DEFINED
DANA CORP	EQUITY	235811106	884	67,550	SH	DEFINED
DANAHER CORP DEL COM	EQUITY	235851102	22785	400800	SH	Sole
DANAHER CORP.	EQUITY	235851102	3753	66,016	SH	DEFINED
DARDEN RESTAURANTS, INC.	EQUITY	237194105	1828	75,423	SH	DEFINED
DATASCOPE CORP.	EQUITY	238113104	109	4,043	SH	DEFINED
DATASTREAM SYSTEMS	EQUITY	238124101	26	5,290	SH	DEFINED
DAVE & BUSTERS INC	EQUITY	23833N104	42	3,732	SH	DEFINED
DAVITA INC	EQUITY	23918K108	24	999	SH	DEFINED
DDI CORP	EQUITY	233162106	3	16,300	SH	DEFINED
DEAN FOODS CO	EQUITY	242370104	5946	149,483	SH	DEFINED
DEB SHOPS, INC	EQUITY	242728103	36	1,429	SH	DEFINED
DECODE GENETICS, INC	EQUITY	243586104	27	12,297	SH	DEFINED
DEERE & CO	EQUITY	244199105	7314	160,925	SH	DEFINED

DEERE & CO.	EQUITY	244199105	4640	102,100	SH	DEFINED
DEL LABS INC	EQUITY	245091103	24	1,344	SH	DEFINED
DEL MONTE	EQUITY	24522P103	76	9,287	SH	DEFINED
DELIA'S CORP	EQUITY	24688Q101	12	10,989	SH	DEFINED
DELL COMPUTER CORP	EQUITY	247025109	10991	467,400	SH	DEFINED
DELL COMPUTER CORP.	EQUITY	247025109	46182	1,964,350	SH	DEFINED
DELPHI CORP	EQUITY	247126105	2229	260,760	SH	DEFINED
DELPHI FINANCIAL GROUP, INC., CLASS A	EQUITY	247131105	162	4,458	SH	DEFINED
DELTA & PINE LAND CO.	EQUITY	247357106	233	12,459	SH	DEFINED
DELTA AIR LINES, INC.	EQUITY	247361108	618	66,563	SH	DEFINED
DELTAGEN INC	EQUITY	24783R103	3	2,312	SH	DEFINED
DELTIC TIMBER CORP.	EQUITY	247850100	74	3,365	SH	DEFINED
DELUXE CORP.	EQUITY	248019101	1238	27,485	SH	DEFINED
DENBURY RESOURCES INC	EQUITY	247916208	82	8,029	SH	DEFINED
DENDRITE INTERNATIONAL, INC.	EQUITY	248239105	66	10,510	SH	DEFINED
DENTSPLY INTERNATIONAL INC.	EQUITY	249030107	4181	104,092	SH	DEFINED
DENTSPLY INTL INC NEW	EQUITY	249030107	3433	85,450	SH	DEFINED
DENTSPLY INTL INC NEW COM	EQUITY	249030107	25228	628038	SH	Sole
DEPARTMENT 56 INC	EQUITY	249509100	39	3,750	SH	DEFINED
DEVELOPERS DIVERS RLTY COM	EQUITY	251591103	25650	1165400	SH	Sole
DEVELOPERS DIVERSIFIED REALTY	EQUITY	251591103	4958	225,281	SH	DEFINED
DEVON ENERGY CORP.	EQUITY	25179M103	3333	69,068	SH	DEFINED
DEVRY, INC.	EQUITY	251893103	1730	92,935	SH	DEFINED
DEWOLFE COS INC	EQUITY	252115100	5	250	SH	DEFINED
DHB INDS INC	EQUITY	23321E103	10	4,609	SH	DEFINED
DIAGEO PLC	EQUITY	25243Q205	9578	191,900	SH	DEFINED
DIAGNOSTIC PRODS CORP COM	EQUITY	252450101	3390	73700	SH	Sole
DIAGNOSTIC PRODUCTS CORP.	EQUITY	252450101	14	294	SH	DEFINED
DIAL CORP.	EQUITY	25247D101	2712	126,396	SH	DEFINED
DIAMOND OFFSHORE DRILLING	EQUITY	25271C102	15	728	SH	DEFINED
DIAMONDCLUSTER INT'L INC CL A	EQUITY	25278P106	22	6,897	SH	DEFINED
DIANON SYSTEMS INC	EQUITY	252826102	136	2,881	SH	DEFINED
DIEBOLD, INC.	EQUITY	253651103	3162	96,041	SH	DEFINED
DIGENE CORP	EQUITY	253752109	32	3,993	SH	DEFINED
DIGIMARC CORP	EQUITY	253807101	35	3,017	SH	DEFINED
DIGITAL INSIGHT	EQUITY	25385P106	151	9,579	SH	DEFINED
DIGITAL RIV INC	EQUITY	25388B104	70	9,093	SH	DEFINED
DIGITAL RIV INC COM	EQUITY	25388B104	3142	409700	SH	Sole
DIGITAS INC	EQUITY	25388K104	7	3,167	SH	DEFINED
DILLARDS, INC. CLASS A	EQUITY	254067101	749	37,099	SH	DEFINED
DIME COMMUNITY BANCSHARES	EQUITY	253922108	162	7,574	SH	DEFINED

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DIMON, INC.	EQUITY	254394109	87	13,992	SH	DEFINED
DIONEX CORP.	EQUITY	254546104	152	5,929	SH	DEFINED
DISCOVERY PARTNERS INT	EQUITY	254675101	18	5,741	SH	DEFINED
DISTRIBUCION Y SERVICIO ADR	EQUITY	254753106	161	18,500	SH	DEFINED
DIVERSA CORP	EQUITY	255064107	70	8,173	SH	DEFINED
DJ ORTHOPEDICS INC	EQUITY	23325G104	9	2,484	SH	DEFINED
DOBSON COMMUNICATIONS	EQUITY	256069105	2	7,191	SH	DEFINED
DOCUCORP INTL INC	EQUITY	255911109	29	2,676	SH	DEFINED
DOCUMENTUM, INC.	EQUITY	256159104	155	13,429	SH	DEFINED
DOLE FOOD CO., INC.	EQUITY	256605106	2163	74,507	SH	DEFINED
DOLLAR GENERAL CORP.	EQUITY	256669102	1984	147,840	SH	DEFINED
DOLLAR THRIFTY AUTOMOTIVE	EQUITY	256743105	133	8,295	SH	DEFINED
DOLLAR TREE STORES INC.	EQUITY	256747106	3448	156,422	SH	DEFINED
DOMINION HOMES INC	EQUITY	257386102	13	853	SH	DEFINED
Dominion Resources	EQUITY	25746U109	6595	130,000	SH	DEFINED
DOMINION RESOURCES, INC.	EQUITY	25746U109	6198	122,170	SH	DEFINED
DONALDSON CO INC	EQUITY	257651109	2321	67,600	SH	DEFINED
DONALDSON CO., INC.	EQUITY	257651109	2016	58,722	SH	DEFINED
DONNELLY CORP	EQUITY	257870105	26	1,005	SH	DEFINED
DORAL FINANCIAL CORP.	EQUITY	25811P100	19	779	SH	DEFINED
DORCHESTER HUGOTON	EQUITY	258205202	53	4,200	SH	DEFINED
DOUBLECLICK INC	EQUITY	258609304	207	40,256	SH	DEFINED
DOVER CORP.	EQUITY	260003108	3761	148,174	SH	DEFINED
DOVER DOWNS GAMING & ENTERTA	EQUITY	260095104	28	3,388	SH	DEFINED
DOVER MOTORSPORTS INC	EQUITY	260174107	21	5,291	SH	DEFINED
DOW CHEM CO	EQUITY	260543103	819	30,000	SH	DEFINED
Dow Chemical	EQUITY	260543103	1092	40,000	SH	DEFINED
DOW CHEMICAL CO.	EQUITY	260543103	20755	759,960	SH	DEFINED
DOW JONES & CO., INC.	EQUITY	260561105	2376	61,863	SH	DEFINED
DOWNEY FINANCIAL CORP.	EQUITY	261018105	11	309	SH	DEFINED
DPL, INC.	EQUITY	233293109	2891	175,730	SH	DEFINED
DQE INC	EQUITY	23329J104	9458	630,563	SH	DEFINED
DRESS BARN, INC.	EQUITY	261570105	66	4,255	SH	DEFINED
DREW INDUSTRIES INC	EQUITY	26168L205	27	1,765	SH	DEFINED
DREXLER TECHNOLOGY COR	EQUITY	261876106	42	2,862	SH	DEFINED
DREYER'S GRAND ICE CREAM, INC.	EQUITY	261878102	3224	46,149	SH	DEFINED
DRILL QUIP	EQUITY	262037104	36	2,152	SH	DEFINED
DRS TECHNOLOGIES INC	EQUITY	23330X100	209	5,608	SH	DEFINED
DRUGSTORE.COM	EQUITY	262241102	15	8,830	SH	DEFINED
DSP GROUP, INC. COM	EQUITY	23332B106	147	9,170	SH	DEFINED
DST SYSTEMS INC	EQUITY	233326107	4705	159,637	SH	DEFINED
DTE ENERGY CO.	EQUITY	233331107	17307	425,242	SH	DEFINED
DTE Energy Company	EQUITY	233331107	8189	201,200	SH	DEFINED
DU PONT E I DE NEMOURS & CO PFD \$4.50	CorpBon	263534307	2058	24,800	PRN	DEFINED
DU PONT E I DE NEMOURS + C	EQUITY	263534109	11101	307,761	SH	DEFINED
DUANE READE, INC.	EQUITY	263578106	198	12,358	SH	DEFINED
DUCOMMUN INC DEL	EQUITY	264147109	41	2,342	SH	DEFINED
DUKE ENERGY CORP.	EQUITY	264399106	7436	380,350	SH	DEFINED
DUKE REALTY	EQUITY	264411505	48	1,943	SH	DEFINED
DUKE REALTY CORP COM NEW	EQUITY	264411505	18017	731794	SH	Sole
DUN & BRADSTREET CORP NEW WI	EQUITY	26483E100	3323	98,877	SH	DEFINED
DUPONT PHOTOMASKS	EQUITY	26613X101	92	4,051	SH	DEFINED
DURA AUTOMOTIVE SYSTEM	EQUITY	265903104	61	5,016	SH	DEFINED
DURECT CORPORATION	EQUITY	266605104	26	8,378	SH	DEFINED
DVI, INC.	EQUITY	233343102	20	4,230	SH	DEFINED
DYCOM INDUSTRIES, INC.	EQUITY	267475101	727	79,327	SH	DEFINED
DYNACQ INTERNATIONAL INC	EQUITY	267919306	21	1,818	SH	DEFINED
DYNAMICS RESH CORP	EQUITY	268057106	33	2,273	SH	DEFINED

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DYNEGY INC.	EQUITY	26816Q101	188	162,015	SH	DEFINED
E*TRADE GROUP, INC.	EQUITY	269246104	2162	485,870	SH	DEFINED
E.I. DU PONT DE NEMOURS AND CO	EQUITY	263534109	32908	912,350	SH	DEFINED
E.PIHPANY, INC.	EQUITY	26881V100	77	21,270	SH	DEFINED
EARTHLINK INC	EQUITY	270321102	466	87,257	SH	DEFINED
EARTHSHELL CORP.	EQUITY	27032B100	16	22,421	SH	DEFINED
EAST WEST BANCORP	EQUITY	27579R104	271	8,017	SH	DEFINED
EASTGROUP PROPERTIES, INC.	EQUITY	277276101	1550	62,622	SH	DEFINED
EASTMAN CHEMICAL CO.	EQUITY	277432100	1736	45,468	SH	DEFINED
EASTMAN KODAK CO	EQUITY	277461109	5616	206,163	SH	DEFINED
EASTMAN KODAK CO.	EQUITY	277461109	3530	129,591	SH	DEFINED
EATON CORP	EQUITY	278058102	3104	48,700	SH	DEFINED
EATON CORP.	EQUITY	278058102	1992	31,256	SH	DEFINED
EATON VANCE CORP.	EQUITY	278265103	2952	106,796	SH	DEFINED
EBAY, INC.	EQUITY	278642103	9958	65,773	SH	DEFINED
ECHELON	EQUITY	27874N105	74	8,495	SH	DEFINED
ECHOSTAR COMMUNICATIONS CO	EQUITY	278762109	8047	465,150	SH	DEFINED
ECHOSTAR COMMUNICATIONS CORP. CLASS A	EQUITY	278762109	136	7,880	SH	DEFINED
ECLIPSYS CORP.	EQUITY	278856109	60	11,736	SH	DEFINED
ECOLAB, INC.	EQUITY	278865100	2410	57,746	SH	DEFINED
EDISON INTERNATIONAL INC	EQUITY	281020107	1442	144,164	SH	DEFINED
EDO CORP	EQUITY	281347104	116	5,191	SH	DEFINED
EDUCATION MANAGEMENT CORP.	EQUITY	28139T101	2059	46,512	SH	DEFINED
EDUCATION MGMT CORP COM	EQUITY	28139T101	36930	834201	SH	Sole
EDWARDS J D + CO	EQUITY	281667105	1944	210,200	SH	DEFINED
EDWARDS LIFSCIENCES CP	EQUITY	28176E108	2039	79,689	SH	DEFINED
EFUNDS CORP	EQUITY	28224R101	148	15,811	SH	DEFINED
EGL INC.	EQUITY	268484102	840	76,313	SH	DEFINED
EL PASO CORP	EQUITY	28336L109	4831	584,180	SH	DEFINED

EL PASO ELECTRIC CO.	EQUITY	283677854	189	15,891	SH	DEFINED
El Paso Energy Partners	EQUITY	28368B102	1331	45,000	SH	DEFINED
ELECTRO RENT CORP.	EQUITY	285218103	46	4,758	SH	DEFINED
ELECTRO SCIENTIFIC INDUSTRIES,	EQUITY	285229100	138	9,336	SH	DEFINED
ELECTROGLAS, INC.	EQUITY	285324109	14	7,180	SH	DEFINED
ELECTRONIC ARTS	EQUITY	285512109	4317	65,449	SH	DEFINED
ELECTRONIC ARTS	EQUITY	285512109	14330	217,250	SH	DEFINED
ELECTRONIC ARTS INC COM	EQUITY	285512109	1979	30000	SH	Sole
ELECTRONIC DATA SYSTEMS CORP.	EQUITY	285661104	3063	219,120	SH	DEFINED
ELECTRONICS BOUTIQUE HLDGS. CO	EQUITY	286045109	94	3,423	SH	DEFINED
ELECTRONICS FOR IMAGING, INC.	EQUITY	286082102	275	18,406	SH	DEFINED
ELI LILLY & COMPANY	EQUITY	532457108	70	1,250	SH	DEFINED
ELI LILLY AND CO.	EQUITY	532457108	26682	482,140	SH	DEFINED
ELIZABETH ARDEN INC	EQUITY	28660G106	53	4,415	SH	DEFINED
ELKCORP	EQUITY	287456107	112	6,582	SH	DEFINED
EMBARCADERO TECHNOLOGIES INC	EQUITY	290787100	11	2,728	SH	DEFINED
EMBRAER AIRCRAFT CORP ADR	EQUITY	29081M102	1184	89,000	SH	DEFINED
EMBREX INC	EQUITY	290817105	27	2,442	SH	DEFINED
EMC CORP	EQUITY	268648102	32	6,900	SH	DEFINED
EMC CORP.	EQUITY	268648102	4874	1,066,580	SH	DEFINED
EMC INS GROUP INC	EQUITY	268664109	11	796	SH	DEFINED
EMCOR GROUP INC	EQUITY	29084Q100	19893	400264	SH	Sole
EMCOR GROUP, INC.	EQUITY	29084Q100	250	5,037	SH	DEFINED
EMCORE CORPORATION	EQUITY	290846104	12	8,183	SH	DEFINED
Emerson Elec Co	EQUITY	291011104	2197	50,000	SH	DEFINED
EMERSON ELEC CO	EQUITY	291011104	4801	109,269	SH	DEFINED
EMERSON ELECTRIC CO.	EQUITY	291011104	9648	219,570	SH	DEFINED
EMMIS COMMUNICATIONS CORP. CLASS A	EQUITY	291525103	1338	70,434	SH	DEFINED
EMPIRE DISTRICT ELECTRIC CO.	EQUITY	291641108	2713	160,529	SH	DEFINED

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EMS TECHNOLOGIES INC	EQUITY	26873N108	37	3,570	SH	DEFINED
EMULEX CORP	EQUITY	292475209	12	1,076	SH	DEFINED
ENCORE ACQUISITION CO	EQUITY	29255W100	49	2,982	SH	DEFINED
ENCORE ACQUISITION CO	EQUITY	29255W100	9788	595000	SH	Sole
ENCORE WIRE CORP	EQUITY	292562105	40	4,514	SH	DEFINED
ENDO PHARMACEUTICALS	EQUITY	29264F205	61	7,138	SH	DEFINED
ENDOCARDIAL SOLUTIONS	EQUITY	292962107	15	4,677	SH	DEFINED
ENDOCARE INC	EQUITY	29264P104	88	6,137	SH	DEFINED
ENDOCARE INC COM	EQUITY	29264P104	15828	1106069	SH	Sole
ENERGEN CORP.	EQUITY	29265N108	296	11,678	SH	DEFINED
ENERGIZER HOLDINGS INC	EQUITY	29266R108	3569	117,406	SH	DEFINED
ENERGY CONVERSION DEVICES, INC	EQUITY	292659109	55	5,071	SH	DEFINED
ENERGY EAST CORP	EQUITY	29266M109	3809	192,290	SH	DEFINED
ENERGY PARTNERS LTD	EQUITY	29270U105	53	6,503	SH	DEFINED
ENERGYSOUTH INC	EQUITY	292970100	36	1,430	SH	DEFINED
Enersis S.A.-ADR	EQUITY	29274F104	332	13,500	SH	DEFINED
ENGELHARD CORP	EQUITY	292845104	3014	126,500	SH	DEFINED
ENGELHARD CORP COM	EQUITY	292845104	20295	851668	SH	Sole
ENGELHARD CORP.	EQUITY	292845104	1455	61,075	SH	DEFINED
ENGINEERED SUPPORT SYS COM	EQUITY	292866100	18977	332700	SH	Sole
ENGINEERED SUPPORT SYSTEMS	EQUITY	292866100	164	2,882	SH	DEFINED
ENNIS BUSINESS FORMS I	EQUITY	293389102	72	5,521	SH	DEFINED
ENSCO INTERNATIONAL, INC.	EQUITY	26874Q100	5032	200,947	SH	DEFINED
ENSCO INTL INC	EQUITY	26874Q100	20240	808,325	SH	DEFINED
ENSCO INTL INC COM	EQUITY	26874Q100	24076	961494	SH	Sole
ENTEGRIS INC	EQUITY	29362U104	121	15,567	SH	DEFINED
ENTERASYS NETWORKS INC	EQUITY	293637104	71	54,830	SH	DEFINED
ENTERCOM COMM CORP CL A	EQUITY	293639100	42972	907164	SH	Sole
ENTERCOM COMMUNICATIONS CORP.	EQUITY	293639100	3134	66,169	SH	DEFINED
ENTERGY ARKANSAS INC	EQUITY	29364G103	4128	99,235	SH	DEFINED
ENTERTAINMENT PROPERTIES TRUST	EQUITY	29380T105	128	5,809	SH	DEFINED
ENTRAVISION COMMUNIC	EQUITY	29382R107	8	629	SH	DEFINED
ENTRUST TECHNOLOGIES INC.	EQUITY	293848107	51	16,263	SH	DEFINED
ENZO BIOCHEM, INC.	EQUITY	294100102	112	7,834	SH	DEFINED
ENZON INC	EQUITY	293904108	281	14,592	SH	DEFINED
EOG RESOURCES INC	EQUITY	26875P101	1859	51,709	SH	DEFINED
EOG RESOURCES INC	EQUITY	26875P101	539	15,000	SH	DEFINED
EON LABS INC	EQUITY	29412E100	72	3,340	SH	DEFINED
EON LABS INC	EQUITY	29412E100	2374	110,000	SH	DEFINED
EPIQ SYSTEMS INC	EQUITY	26882D109	59	3,358	SH	DEFINED
EPIX MEDICAL INC	EQUITY	26881Q101	19	4,242	SH	DEFINED
EQUIFAX, INC.	EQUITY	294429105	1461	67,222	SH	DEFINED
EQUITABLE RESOURCES, INC.	EQUITY	294549100	2858	82,717	SH	DEFINED
EQUITY INNS, INC.	EQUITY	294703103	85	13,740	SH	DEFINED
EQUITY OFFICE PPTYS TR COM	EQUITY	294741103	37501	1452419	SH	Sole
EQUITY OFFICE PROPERTIES TRUST	EQUITY	294741103	4627	179,190	SH	DEFINED
EQUITY ONE INC	EQUITY	294752100	28	2,092	SH	DEFINED
EQUITY RESIDENT PPTYS SH BEN I	EQUITY	29476L107	24886	1039500	SH	Sole
EQUITY RESIDENTIAL	EQUITY	29476L107	5150	215,113	SH	DEFINED
ERESEARCHTECHNOLOGY IN	EQUITY	29481V108	52	2,795	SH	DEFINED
ERICSSON LMTEL CO.-ADR SERIES B	EQUITY	294821400	10	28,300	SH	DEFINED
ERIE INDEMNITY COMPA	EQUITY	29530P102	14	332	SH	DEFINED
ESCALADE INC	EQUITY	296056104	24	1,223	SH	DEFINED
ESCO ELECTRONICS CORP	EQUITY	296315104	131	4,053	SH	DEFINED
ESPEED INC	EQUITY	296643109	78	7,639	SH	DEFINED
ESPERION THERAPEUTICS INC (USD)	EQUITY	29664R106	57	9,930	SH	DEFINED
ESS TECHNOLOGY, INC.	EQUITY	269151106	67	10,857	SH	DEFINED
ESSEX PROPERTY TRUST, INC.	EQUITY	297178105	242	4,892	SH	DEFINED

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ESTEE LAUDER COMPANIES-CL A	EQUITY	518439104	40	1,398	SH	DEFINED
ESTERLINE TECHNOLOGIES CORP.	EQUITY	297425100	117	7,044	SH	DEFINED
ETHAN ALLEN INTERIOR	EQUITY	297602104	14	438	SH	DEFINED
EUNIVERSE INC	EQUITY	298412107	12	4,058	SH	DEFINED
EURONET WORLDWIDE INC	EQUITY	298736109	24	4,839	SH	DEFINED
EVEREST RE GROUP, LTD	EQUITY	G3223R108	3709	67,600	SH	DEFINED
EVERGREEN RES INC COM NO PAR	EQUITY	299900308	34863	850730	SH	Sole
EVERGREEN RESOURCES, INC.	EQUITY	299900308	264	6,437	SH	DEFINED
EVOLVE SOFTWARE INC.	EQUITY	30049P104	149	1,239,564	SH	DEFINED
EXACT SCIENCES CORP (USD)	EQUITY	30063P105	52	3,873	SH	DEFINED
EXAR CORP.	EQUITY	300645108	153	13,251	SH	DEFINED
EXCEL TECHNOLOGY	EQUITY	30067T103	56	2,971	SH	DEFINED
EXELIXIS, INC.	EQUITY	30161Q104	76	15,310	SH	DEFINED
EXPEDIA INC -CL A	EQUITY	302125109	6	126	SH	DEFINED
EXPEDITORS INTERNATIONAL OF WA	EQUITY	302130109	3864	138,310	SH	DEFINED
EXPLORATION CO	EQUITY	302133202	27	5,275	SH	DEFINED
EXPRESS SCRIPTS, INC.	EQUITY	302182100	6879	126,180	SH	DEFINED
EXPRESSJET HOLDINGS IN	EQUITY	30218U108	94	10,188	SH	DEFINED
EXTENDED STAY AMERICA INC	EQUITY	30224P101	1584	124,725	SH	DEFINED
EXTREME NETWORK INC	EQUITY	30226D106	147	34,959	SH	DEFINED
EXULT INC	EQUITY	302284104	47	16,049	SH	DEFINED
EXXON MOBIL CORP	EQUITY	30231G102	19379	607,382	SH	DEFINED
EXXON MOBIL CORP.	EQUITY	30231G102	113322	3,552,428	SH	DEFINED
F A O INC	EQUITY	30240S105	16	5,645	SH	DEFINED
F N B CORP VA	EQUITY	302930102	61	1,971	SH	DEFINED
F&M BANCORP/FREDERICK	EQUITY	302367107	116	3,678	SH	DEFINED
F5 NETWORKS INC	EQUITY	315616102	57	7,519	SH	DEFINED
FACTORY 2-U STORES, INC.	EQUITY	303072102	9	4,401	SH	DEFINED
FACTSET RESEARCH SYSTEMS, INC.	EQUITY	303075105	188	7,071	SH	DEFINED
FAIR ISSAC & CO., INC.	EQUITY	303250104	7200	644	SH	DEFINED
FAIRCHILD SEMICONDUCTOR CORP.	EQUITY	303726103	1680	177,407	SH	DEFINED
FALCONSTOR SOFTWARE INC	EQUITY	306137100	56	11,558	SH	DEFINED
FAMILY DOLLAR STORES, INC.	EQUITY	307000109	2053	76,395	SH	DEFINED
FARMER BROS. CO.	EQUITY	307675108	97	298	SH	DEFINED
FARMERS CAPITAL BANK CORP	EQUITY	309562106	70	2,086	SH	DEFINED
FASTENAL CO COM	EQUITY	311900104	11821	374318	SH	Sole
FASTENAL CO.	EQUITY	311900104	3185	100,857	SH	DEFINED
FBL FINANCIAL GROUP, INC., CLASS A	EQUITY	30239F106	72	3,876	SH	DEFINED
FBR ASSET INVESTMENT CORP	EQUITY	30241E303	18564	593,861	SH	DEFINED
FEDERAL AGRIC MTG CORP	EQUITY	313148306	80	2,696	SH	DEFINED
FEDERAL NATIONAL MORTGAGE ASSO	EQUITY	313586109	41274	693,218	SH	DEFINED
FEDERAL REALTY INVESTMENT TR.	EQUITY	313747206	2393	88,630	SH	DEFINED
FEDERAL SIGNAL CORP.	EQUITY	313855108	1384	75,161	SH	DEFINED
FEDERATED DEPT STORES INC	EQUITY	31410H101	3857	131,000	SH	DEFINED
FEDERATED DEPT STORES, INC.	EQUITY	31410H101	2633	89,440	SH	DEFINED
FEDERATED INVESTORS	EQUITY	314211103	29	1,057	SH	DEFINED
FEDEX CORPORATION	EQUITY	31428X106	6385	127,520	SH	DEFINED
FEI COMPANY	EQUITY	30241L109	737	50,984	SH	DEFINED
FELCOR LODGING TRUST, INC.	EQUITY	31430F101	194	15,092	SH	DEFINED
FERRO CORP.	EQUITY	315405100	1483	64,199	SH	DEFINED
FIDELITY BANKSHARES INC	EQUITY	31604Q107	96	5,358	SH	DEFINED
FIDELITY NATIONAL FINANCIAL	EQUITY	316326107	3661	127,383	SH	DEFINED
FIDELITY NATL INFO SOLUTIONS	EQUITY	31620P109	68	4,460	SH	DEFINED
FIFTH THIRD BANCORP	EQUITY	316773100	15254	249,120	SH	DEFINED
FILENET CORP.	EQUITY	316869106	117	11,307	SH	DEFINED
FINANCIAL FED CORP COM	EQUITY	317492106	12192	382800	SH	Sole
FINANCIAL FEDERAL CORP.	EQUITY	317492106	123	3,865	SH	DEFINED
FINANCIAL INDS CORP	EQUITY	317574101	41	2,655	SH	DEFINED

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FINCANCIAL INSTITUTIONS INC	EQUITY	317585404	71	2,632	SH	DEFINED
FINISAR CORPORATION	EQUITY	31787A101	31	45,161	SH	DEFINED
FINISH LINE, INC.	EQUITY	317923100	58	6,378	SH	DEFINED
FINLAY ENTERPRISES INC.	EQUITY	317884203	27	1,800	SH	DEFINED
FIRST AMERICAN CAP TRUST CLASS A	EQUITY	318522307	21	1,034	SH	DEFINED
FIRST BANCORP NORTH CAROLINA	EQUITY	318910106	61	2,456	SH	DEFINED
FIRST BANCORP/PUERTO RICO	EQUITY	318672102	287	7,533	SH	DEFINED
FIRST BANKS AMERICA INC	EQUITY	31928N103	10	259	SH	DEFINED
FIRST BUSEY CORP	EQUITY	319383105	70	3,067	SH	DEFINED
FIRST CHARTER CORP.	EQUITY	319439105	173	10,460	SH	DEFINED
FIRST CITIZENS BANCSHARES, INC CLASS	EQUITY	31946M103	212	2,057	SH	DEFINED
FIRST CMNTY BANCORP CA	EQUITY	31983B101	49	1,702	SH	DEFINED
FIRST COMMONWEALTH FINANCIAL	EQUITY	319829107	247	19,932	SH	DEFINED
FIRST COMMUNITY BANCSHARES INC	EQUITY	31983A103	88	2,996	SH	DEFINED
FIRST CONSULTING GROUP, INC.	EQUITY	31986R103	33	6,158	SH	DEFINED
FIRST DATA CORP	EQUITY	319963104	3075	110,000	SH	DEFINED
FIRST DATA CORP.	EQUITY	319963104	12197	436,380	SH	DEFINED
FIRST DEFIANCE FINL CO	EQUITY	32006W106	31	1,798	SH	DEFINED
FIRST ESSEX BANCORP INC	EQUITY	320103104	75	2,261	SH	DEFINED
FIRST FEDERAL CAPITAL CORP.	EQUITY	319960100	113	5,838	SH	DEFINED
FIRST FINANCIAL BANCORP	EQUITY	320209109	218	12,223	SH	DEFINED
FIRST FINANCIAL BANKSHARES	EQUITY	32020R109	153	4,189	SH	DEFINED
FIRST FINANCIAL CORP.	EQUITY	320218100	112	2,320	SH	DEFINED
FIRST FINANCIAL HOLDINGS, INC.	EQUITY	320239106	124	4,569	SH	DEFINED
FIRST HEALTH GROUP CORP	EQUITY	320960107	6216	229,200	SH	DEFINED
FIRST HEALTH GROUP CORP.	EQUITY	320960107	3658	134,900	SH	DEFINED
FIRST HORIZON PHARMACEUTICAL	EQUITY	32051K106	41	7,564	SH	DEFINED
FIRST INDIANA CORP.	EQUITY	32054R108	72	3,945	SH	DEFINED
FIRST INDUSTRIAL REALITY TRUST	EQUITY	32054K103	18	570	SH	DEFINED
FIRST INDUSTRIAL RLTY COM	EQUITY	32054K103	16053	518000	SH	Sole
FIRST MERCHANTS CORP.	EQUITY	320817109	122	4,926	SH	DEFINED
FIRST MIDWEST BANCORP, INC.	EQUITY	320867104	19	701	SH	DEFINED
FIRST NATL CORP ORANGE	EQUITY	320942105	65	2,352	SH	DEFINED
FIRST NIAGARA FINANCIAL GRP	EQUITY	33582U100	100	3,168	SH	DEFINED
FIRST OAK BROOK BANC SH	EQUITY	335847208	43	1,458	SH	DEFINED
FIRST OF LONG ISLAND CORP	EQUITY	320734106	39	1,180	SH	DEFINED
FIRST PLACE FINANCIAL CORP	EQUITY	33610T109	61	4,341	SH	DEFINED
FIRST REPUBLIC BANK	EQUITY	336158100	76	3,495	SH	DEFINED
FIRST SENTINEL BANCORP INC	EQUITY	33640T103	114	8,413	SH	DEFINED
FIRST SOUTH BANCORP IN	EQUITY	33646W100	34	957	SH	DEFINED
FIRST ST BANCORPORATIO	EQUITY	336453105	35	1,405	SH	DEFINED
FIRST TENNESSEE NATIONAL CORP.	EQUITY	337162101	1956	56,404	SH	DEFINED
FIRST VIRGINIA BANKS, INC.	EQUITY	337477103	3571	95,738	SH	DEFINED
FIRSTENERGY CORP.	EQUITY	337932107	3946	132,029	SH	DEFINED
FIRSTFED AMER BANCORP	EQUITY	337929103	60	2,470	SH	DEFINED
FIRSTFED FINANCIAL CORP.	EQUITY	337907109	151	5,853	SH	DEFINED
FIRSTMERIT CORP.	EQUITY	337915102	2417	112,830	SH	DEFINED
FIRSTSERVICE CORP SUB VTG SH	EQUITY	33761N109	5882	300100	SH	Sole
FISERV, INC.	EQUITY	337738108	2587	92,143	SH	DEFINED
FISHER COMMUNICATIONS INC	EQUITY	337756209	79	1,674	SH	DEFINED
FISHER SCIENTIFIC INT'L., INC.	EQUITY	338032204	21	700	SH	DEFINED
FLAGSTAR BANCORP, INC.	EQUITY	337930101	95	4,579	SH	DEFINED
Fleet Boston Financial Corp	EQUITY	339030108	1118	55,000	SH	DEFINED
FLEETBOSTON FINANCIAL CORP.	EQUITY	339030108	11005	541,340	SH	DEFINED
FLEETBOSTON FINL CORP	EQUITY	339030108	3954	194,500	SH	DEFINED
FLEETWOOD ENTERPRISES, INC.	EQUITY	339099103	80	11,876	SH	DEFINED
FLEMING COMPANIES, INC	EQUITY	339130106	79	15,707	SH	DEFINED
FLEXTRONICS INTERNATIONAL LTD	EQUITY	Y2573F102	123	17,660	SH	DEFINED

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FLEXTRONICS INTL LTD	EQUITY	Y2573F102	7	1,000	SH	DEFINED
FLIR SYSTEMS INC (USD)	EQUITY	302445101	177	5,068	SH	DEFINED
FLORIDA EAST COAST INDUSTRIES	EQUITY	340632108	182	7,726	SH	DEFINED
FLORIDA ROCK INDUSTRIES, INC.	EQUITY	341140101	204	6,687	SH	DEFINED
FLOW INTERNATIONAL CORP	EQUITY	343468104	14	4,468	SH	DEFINED
FLOWERS FOODS INC	EQUITY	343498101	170	7,494	SH	DEFINED
FLOWSERVE CORP.	EQUITY	34354P105	735	73,522	SH	DEFINED
FLUOR CORP	EQUITY	343412102	915	37,448	SH	DEFINED
FLUSHING FINANCIAL CORP	EQUITY	343873105	56	3,380	SH	DEFINED
FMC CORP.	EQUITY	302491303	1458	56,455	SH	DEFINED
FMC TECHNOLOGIES INC	EQUITY	30249U101	1460	87,136	SH	DEFINED
FMC TECHNOLOGIES INC COM	EQUITY	30249U101	26607	1587534	SH	Sole
FNB CORP.	EQUITY	302520101	18	633	SH	DEFINED
FOAMEX INTERNATIONAL, INC.	EQUITY	344123104	40	7,314	SH	DEFINED
FOOT LOCKER INC	EQUITY	344849104	19	1,942	SH	DEFINED
FOOTSTAR, INC.	EQUITY	344912100	53	6,831	SH	DEFINED
FORD MOTOR CO.	EQUITY	345370860	7787	794,640	SH	DEFINED
FORD MTR CO	EQUITY	345370860	51	5,251	SH	DEFINED
FOREST CITY ENTERPRISES, INC. CLASS A	EQUITY	345550107	10	320	SH	DEFINED
FOREST LABORATORIES, INC.	EQUITY	345838106	9800	119,500	SH	DEFINED
FOREST LABS INC	EQUITY	345838106	10514	128,200	SH	DEFINED
FOREST OIL CORP	EQUITY	346091705	1592	62,424	SH	DEFINED
FORRESTER RESEARCH, INC.	EQUITY	346563109	72	4,824	SH	DEFINED
FORTUNE BRANDS, INC.	EQUITY	349631101	3200	67,663	SH	DEFINED
FORWARD AIR CORP	EQUITY	349853101	70	3,893	SH	DEFINED
FOSSIL, INC.	EQUITY	349882100	137	6,815	SH	DEFINED
FOUNDRY NETWORKS INC	EQUITY	35063R100	160	29,212	SH	DEFINED
FOX ENTMT GROUP INC	EQUITY	35138T107	5287	240,000	SH	DEFINED
FPIC INS GROUP INC	EQUITY	302563101	26	2,978	SH	DEFINED
FPL Group	EQUITY	302571104	3497	65,000	SH	DEFINED
FPL GROUP, INC.	EQUITY	302571104	4199	78,040	SH	DEFINED
FRANKLIN ELECTRIC CO., INC.	EQUITY	353514102	93	2,168	SH	DEFINED
FRANKLIN FINL CORP TEN	EQUITY	353523202	23	921	SH	DEFINED
FRANKLIN RESOURCES, INC.	EQUITY	354613101	3472	111,650	SH	DEFINED
FREDDIE MAC	EQUITY	313400301	19140	342,400	SH	DEFINED
FRED'S INC.	EQUITY	356108100	219	7,344	SH	DEFINED
FREEMARKETS INC	EQUITY	356602102	66	13,316	SH	DEFINED
FREEPORT-MCMORAN COPPER & GOLD CLASS	EQUITY	35671D857	948	70,409	SH	DEFINED
FREMONT GENERAL CORP.	EQUITY	357288109	97	19,812	SH	DEFINED
FRIEDMAN BILLINGS RAMSEY-A	EQUITY	358433100	51	5,054	SH	DEFINED
FRIEDMAN'S, INC., CLASS A	EQUITY	358438109	44	5,628	SH	DEFINED
FRONTIER AIRLINES, INC.	EQUITY	359065109	49	10,018	SH	DEFINED
FRONTIER FINANCIAL CORP.	EQUITY	35907K105	139	5,468	SH	DEFINED
FRONTIER OIL CORP.	EQUITY	35914P105	110	8,855	SH	DEFINED
FSI INTERNATIONAL, INC.	EQUITY	302633102	27	8,957	SH	DEFINED
FTI CONSULTING INC	EQUITY	302941109	249	6,257	SH	DEFINED
FUELCELL ENERGY INC	EQUITY	35952H106	73	11,602	SH	DEFINED
FULTON FIN CORP	EQUITY	360271100	28	1,493	SH	DEFINED
FURNITURE BRANDS INTERNATIONAL	EQUITY	360921100	1718	74,867	SH	DEFINED
FURNITURE BRANDS INTL COM	EQUITY	360921100	23851	1039250	SH	Sole
FURNITURE BRANDS INTL INC	EQUITY	360921100	3397	148,000	SH	DEFINED
G & K SERVICES, INC. CLASS A	EQUITY	361268105	224	6,626	SH	DEFINED
G A P INC	EQUITY	364760108	1343	123,800	SH	DEFINED
GABELLI ASSET MANAGEMENT, INC.	EQUITY	36239Y102	63	2,113	SH	DEFINED
GABLES RESIDENTIAL TR SH BEN I	EQUITY	362418105	4485	167900	SH	Sole
GABLES RESIDENTIAL TRUST	EQUITY	362418105	2744	102,724	SH	DEFINED
GAIAM INC	EQUITY	36268Q103	21	1,857	SH	DEFINED
GALEN HOLDINGS - ADR	EQUITY	363240102	151	6,590	SH	DEFINED

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GALLAGHER, ARTHUR J & CO	EQUITY	363576109	5334	216,402	SH	DEFINED
GALYANS TRADING INC	EQUITY	36458R101	35	3,524	SH	DEFINED
GAMESTOP CORP	EQUITY	36466R101	5	245	SH	DEFINED
GANNETT CO., INC.	EQUITY	364730101	11710	162,230	SH	DEFINED
GAP, INC.	EQUITY	364760108	4035	371,860	SH	DEFINED
GARDNER DENVER, INC.	EQUITY	365558105	85	5,381	SH	DEFINED
GART SPORTS CO	EQUITY	366630101	40	2,134	SH	DEFINED
GARTNER INC.	EQUITY	366651206	874	109,200	SH	DEFINED
GARTNER INC. CLASS A	EQUITY	366651107	227	28,071	SH	DEFINED
GATEWAY, INC.	EQUITY	367626108	497	167,190	SH	DEFINED
GATX CORP.	EQUITY	361448103	4863	245,630	SH	DEFINED
GAYLORD ENTERTAINMENT CO.	EQUITY	367905106	142	7,479	SH	DEFINED
GBC BANCORP	EQUITY	361475106	51	2,621	SH	DEFINED
GCI, INC.	EQUITY	369385109	53	14,040	SH	DEFINED
GEMSTAR-TV GUIDE INTERNATIONAL	EQUITY	36866W106	42	16,763	SH	DEFINED
GENCORP, INC.	EQUITY	368682100	106	10,559	SH	DEFINED
GENE LOGIC, INC.	EQUITY	368689105	71	9,129	SH	DEFINED
GENENCOR INTERNATIONAL INC	EQUITY	368709101	31	3,281	SH	DEFINED
GENENTECH INC	EQUITY	368710406	1987	60,905	SH	DEFINED
GENENTECH, INC.	EQUITY	368710406	831	25,460	SH	DEFINED
GENERAL BINDING CORP	EQUITY	369154109	32	2,017	SH	DEFINED
GENERAL CABLE CORP.	EQUITY	369300108	43	11,238	SH	DEFINED
General Dynamics	EQUITY	369550108	2033	25,000	SH	DEFINED
GENERAL DYNAMICS CORP COM	EQUITY	369550108	3904	48000	SH	Sole
GENERAL DYNAMICS CORP.	EQUITY	369550108	27300	335,670	SH	DEFINED
General Elec Co	EQUITY	369604103	2095	85,000	SH	DEFINED
GENERAL ELEC CO	EQUITY	369604103	28912	1,172,900	SH	DEFINED
GENERAL ELECTRIC CO.	EQUITY	369604103	198519	8,053,500	SH	DEFINED
GENERAL GROWTH PPTYS COM	EQUITY	370021107	31080	603500	SH	Sole
GENERAL GROWTH PROPE	EQUITY	370021107	46	899	SH	DEFINED
GENERAL MILLS, INC.	EQUITY	370334104	9836	221,440	SH	DEFINED
GENERAL MOTORS CORP.	EQUITY	370442105	26939	692,530	SH	DEFINED
GENERAL MTRS CORP	EQUITY	370442105	9178	235,940	SH	DEFINED
GENESCO, INC.	EQUITY	371532102	94	6,826	SH	DEFINED
GENESEE & WYO INC	EQUITY	371559105	88	3,944	SH	DEFINED
GENESIS HEALTH VENTURES INC	EQUITY	37183F107	1091	66,361	SH	DEFINED
GENESIS MICROCHIP INC	EQUITY	37184C103	79	10,364	SH	DEFINED
GEN-PROBE INC	EQUITY	36866T103		278	SH	DEFINED
GENTA INC	EQUITY	37245M207	84	13,136	SH	DEFINED
GENTA INC	EQUITY	37245M207	1294	200,000	SH	DEFINED
GENTEX CORP.	EQUITY	371901109	2745	100,972	SH	DEFINED
GENTIVA HEALTH SERVICES	EQUITY	37247A102	64	7,707	SH	DEFINED
GENUINE PARTS CO	EQUITY	372460105	8203	267,709	SH	DEFINED
GENUINE PARTS CO.	EQUITY	372460105	2373	77,451	SH	DEFINED
GENZYME-MOLECULAR ONCOLOGY-	EQUITY	372917104	5461	264,980	SH	DEFINED
GENZYME-MOLECULAR ONCOLOGY- BIOSURGER	EQUITY	372917708	24	12,735	SH	DEFINED
GEORGIA GULF CORP	EQUITY	373200203	5384	235,400	SH	DEFINED
GEORGIA GULF CORP.	EQUITY	373200203	213	9,331	SH	DEFINED
GEORGIA-PACIFIC CORP.	EQUITY	373298108	1399	106,851	SH	DEFINED
GERMAN AMERICAN BANCORP	EQUITY	373865104	54	3,170	SH	DEFINED
GERON CORP	EQUITY	374163103	33	8,391	SH	DEFINED
GETTY IMAGES, INC.	EQUITY	374276103	8	396	SH	DEFINED
GETTY REALTY CORP.	EQUITY	374297109	168	8,830	SH	DEFINED
GIBRALTAR STEEL CORP.	EQUITY	37476F103	64	2,866	SH	DEFINED
GILEAD SCIENCES, INC.	EQUITY	375558103	8938	266,579	SH	DEFINED
GILLETTE CO	EQUITY	375766102	7054	238,300	SH	DEFINED
GILLETTE CO.	EQUITY	375766102	13622	460,210	SH	DEFINED
GLACIER BANCORP, INC.	EQUITY	37637Q105	123	5,380	SH	DEFINED
GLADSTONE CAPITAL CORP	EQUITY	376535100	51	3,005	SH	DEFINED

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GLATFELTER, P.H. CO.	EQUITY	377316104	703	60,840	SH	DEFINED
GLAXO PLC	EQUITY	37733W105	120	3,075	SH	DEFINED
GLENBOROUGH REALITY TRUST, INC	EQUITY	37803P105	108	5,322	SH	DEFINED
GLIMCHER REALITY TRUST	EQUITY	379302102	6783	361,967	SH	DEFINED
Glimcher Realty Trust	EQUITY	379302102	843	45,000	SH	DEFINED
GLIMCHER RLTY TR SH BEN INT	EQUITY	379302102	4134	220600	SH	Sole
GLOBAL IMAGING SYSTEMS, INC.	EQUITY	37934A100	51	2,722	SH	DEFINED
GLOBAL INDUSTRIES LT	EQUITY	379336100	93	22,604	SH	DEFINED
GLOBAL PAYMENTS INC.	EQUITY	37940X102	12	472	SH	DEFINED
GLOBAL POWER EQUIPME	EQUITY	37941P108	36	7,567	SH	DEFINED
GLOBALSANTAFE CORPORATION	EQUITY	G3930E101	11536	516,160	SH	DEFINED
GLOBESPAN VIRATA INC	EQUITY	37957V106	96	40,540	SH	DEFINED
GOLD BANK CORP., INC.	EQUITY	379907108	97	10,044	SH	DEFINED
GOLDEN STAE BANCORP, INC.	EQUITY	381197102	9622	297,715	SH	DEFINED
GOLDEN TELECOM INC	EQUITY	38122G107	79	6,522	SH	DEFINED
GOLDEN WEST FINANCIAL CORP.	EQUITY	381317106	4124	66,320	SH	DEFINED
GOLDMAN SACHS GROUP INC	EQUITY	38141G104	62452	945,805	SH	DEFINED
GOODRICH CORP.	EQUITY	382388106	851	45,023	SH	DEFINED
GOODYEAR TIRE & RUBBER CO.	EQUITY	382550101	639	71,890	SH	DEFINED
GOODYS FAMILY CLOTHING	EQUITY	382588101	25	5,368	SH	DEFINED
GORMAN RUPP CO COM	EQUITY	383082104	58	2,495	SH	DEFINED
GRACE, W.R. & CO.	EQUITY	38388F108	113	70,471	SH	DEFINED
GRACO INC COM	EQUITY	384109104	22272	898058	SH	Sole
GRACO, INC.	EQUITY	384109104	15	611	SH	DEFINED
GRAFTECH INTERNATIONAL LTD	EQUITY	384313102	673	92,879	SH	DEFINED
GRANITE CONSTRUCTION, INC.	EQUITY	387328107	1083	65,694	SH	DEFINED
GRANITE ST BANKSHARES	EQUITY	387472103	59	1,748	SH	DEFINED
GRANT PRIDECO INC	EQUITY	38821G101	1263	147,836	SH	DEFINED
GRANT PRIDECO INC	EQUITY	38821G101	113	13,275	SH	DEFINED
GRANT PRIDECO INC COM	EQUITY	38821G101	17547	2054628	SH	Sole
GRAPHIC PACKAGING INTL	EQUITY	388690109	61	7,691	SH	DEFINED
GRAY TELEVISION INC	EQUITY	389375205	41	3,016	SH	DEFINED
GREAT AMERICAN FINANCIAL RES	EQUITY	389915109	39	2,478	SH	DEFINED
GREAT ATLANTIC & PACIFIC TEA	EQUITY	390064103	47	5,666	SH	DEFINED
GREAT LAKES CHEM CORP.	EQUITY	390568103	819	34,090	SH	DEFINED
GREAT LAKES REIT, INC.	EQUITY	390752103	78	4,458	SH	DEFINED
GREAT PLAINS ENERGY INC	EQUITY	391164100	5658	255,848	SH	DEFINED
GREAT SOUTHERN BANCORP, INC.	EQUITY	390905107	72	1,925	SH	DEFINED
GREATER BAY BANCORP	EQUITY	391648102	1243	68,353	SH	DEFINED
GREEN MOUNTAIN COFFEE INC	EQUITY	393122106	14	1,069	SH	DEFINED
GREENPOINT FINANCIAL CORP.	EQUITY	395384100	6522	156,252	SH	DEFINED
GREIF BROTHERS CORP., CLASS A	EQUITY	397624107	108	4,389	SH	DEFINED
GREY GLOBAL GROUP INC	EQUITY	39787M108	150	255	SH	DEFINED
GREY WOLF, INC.	EQUITY	397888108	204	56,780	SH	DEFINED
GRIFFON CORP.	EQUITY	398433102	96	8,975	SH	DEFINED
GROUP 1 AUTOMOTIVE, INC.	EQUITY	398905109	142	6,359	SH	DEFINED
GRUPO TELEVISIA SA - SPONS ADR	EQUITY	40049J206	813	31,900	SH	DEFINED
GSI COMMERCE INC	EQUITY	36238G102	32	6,337	SH	DEFINED
GT GROUP TELECOM INC CL B	EQUITY	362359408	2	35,000	SH	DEFINED
GTECH HOLDINGS CORP.	EQUITY	400518106	1893	76,268	SH	DEFINED
GUESS? INC	EQUITY	401617105	11	2,548	SH	DEFINED
GUIDANT CORP.	EQUITY	401698105	11016	340,960	SH	DEFINED
GUILFORD PHARMACEUTICALS INC	EQUITY	401829106	40	8,205	SH	DEFINED
GUITAR CENTER, INC.	EQUITY	402040109	87	4,627	SH	DEFINED
GULF ISLAND FABRICATION, INC.	EQUITY	402307102	28	2,371	SH	DEFINED
GULFMARK OFFSHORE, INC.	EQUITY	402629109	79	4,562	SH	DEFINED
GYMBOREE CORP	EQUITY	403777105	2629	161,200	SH	DEFINED
GYMBOREE CORP.	EQUITY	403777105	132	8,115	SH	DEFINED
H J HEINZ CO.	EQUITY	423074103	9589	287,360	SH	DEFINED
H.B. FULLER CO.	EQUITY	359694106	1250	47,010	SH	DEFINED
HAEMONETICS CORP.	EQUITY	405024100	145	6,099	SH	DEFINED

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HAIR CELESTIAL GROUP INC	EQUITY	405217100	117	7,975	SH	DEFINED
HALL KINOIN & ASSOCIATES INC.	EQUITY	406069104	21	3,423	SH	DEFINED
HALLIBURTON CO.	EQUITY	406216101	3591	278,146	SH	DEFINED
Halliburton Company	EQUITY	406216101	1162	90,000	SH	DEFINED
HALLIBURTON COMPANY	EQUITY	406216101	52	4,035	SH	DEFINED
HANCOCK FABRICS INC COM	EQUITY	409900107	807	50000	SH	Sole
HANCOCK FABRICS, INC.	EQUITY	409900107	93	5,749	SH	DEFINED
HANCOCK HOLDING CO.	EQUITY	410120109	212	4,515	SH	DEFINED
HANDLEMAN CO.	EQUITY	410252100	77	8,427	SH	DEFINED
HANDSPRING INC	EQUITY	410293104	14	14,592	SH	DEFINED
HANGER ORTHOPEDIC GROUP	EQUITY	41043F208	104	6,554	SH	DEFINED
HANMI FINL CORP	EQUITY	410495105	45	2,968	SH	DEFINED
HANOVER COMPRESSOR COMPANY	EQUITY	410768105	855	102,982	SH	DEFINED
HARBOR FLORIDA BANCSHARES	EQUITY	411901101	148	7,235	SH	DEFINED
HARLAND, JOHN H. CO.	EQUITY	412693103	269	9,912	SH	DEFINED
HARLEY DAVIDSON INC	EQUITY	412822108	836	18,000	SH	DEFINED
HARLEY-DAVIDSON FUNDING	EQUITY	412822108	7499	161,450	SH	DEFINED
HARLEYSVILLE GROUP, INC.	EQUITY	412824104	264	10,050	SH	DEFINED
HARLEYSVILLE NATIONAL CORP.	EQUITY	412850109	157	6,501	SH	DEFINED
HARMAN INT'L INDUSTRIES, INC.	EQUITY	413086109	18	341	SH	DEFINED
HARMONIC INC.	EQUITY	413160102	35	20,222	SH	DEFINED
HARRAH'S ENTERTAINMENT, INC.	EQUITY	413619107	2386	49,482	SH	DEFINED
HARRAHS ENTMT INC COM	EQUITY	413619107	17307	359000	SH	Sole
HARRIS CORP.	EQUITY	413875105	2958	88,328	SH	DEFINED
HARRIS INTERACTIVE INC	EQUITY	414549105	29	12,557	SH	DEFINED
HARSCO CORP.	EQUITY	415864107	1468	53,980	SH	DEFINED
HARTE-HANKS COMMUNICATIONS	EQUITY	416196103	2274	122,208	SH	DEFINED
HARTFORD FINANCIAL SVCS GROUP	EQUITY	416515104	5297	129,200	SH	DEFINED
HARVARD BIOSCIENCE INC	EQUITY	416906105	18	5,939	SH	DEFINED
HARVEST NATURAL RESOUR	EQUITY	41754V103	64	11,780	SH	DEFINED
HASBRO, INC.	EQUITY	418056107	852	76,514	SH	DEFINED
HAVERTY FURNITURE COMPANIES	EQUITY	419596101	65	5,175	SH	DEFINED
HAWAIIAN ELECTRIC INDUSTRIES,	EQUITY	419870100	4721	109,533	SH	DEFINED
HAWTHORNE FINL CORP	EQUITY	420542102	53	2,007	SH	DEFINED
HCA INC	EQUITY	404119109	11664	245,000	SH	DEFINED
HCA INC.	EQUITY	404119109	12561	263,830	SH	DEFINED
HCC INSURANCE HOLDINGS, INC.	EQUITY	404132102	1995	83,085	SH	DEFINED
HEADWATERS INC	EQUITY	42210P102	116	8,407	SH	DEFINED
HEALTH CARE PPTY INVS COM	EQUITY	421915109	15327	359800	SH	Sole
HEALTH CARE PPTYS INVEST INC	EQUITY	421915109	35	828	SH	DEFINED
Health Care Prop Investors	EQUITY	421915109	1278	30,000	SH	DEFINED
HEALTH CARE REIT INC COM	EQUITY	42217K106	17526	640800	SH	Sole
HEALTH CARE REIT, INC.	EQUITY	42217K106	1082	39,543	SH	DEFINED
HEALTH MANAGEMENT ASSOC.	EQUITY	421933102	2122	104,960	SH	DEFINED
HEALTH NET INC. CLASS A	EQUITY	42222G108	3574	166,643	SH	DEFINED
Healthcare Realty Trust	EQUITY	421946104	2022	65,000	SH	DEFINED
HEALTHCARE REALTY TRUST, INC.	EQUITY	421946104	443	14,233	SH	DEFINED
HEALTHCARE RLTY TR COM	EQUITY	421946104	3455	111100	SH	Sole
HEALTHCARE SVCS GRP IN	EQUITY	421906108	43	3,150	SH	DEFINED
HEALTHEXTRAS INC	EQUITY	422211102	98	23,213	SH	DEFINED
HEALTHSOUTH CORP	EQUITY	421924101	728	175,368	SH	DEFINED
HEALTHTRONICS SURGICAL	EQUITY	42222L107	23	2,693	SH	DEFINED
HEARST-ARGYLE TELEVI	EQUITY	422317107	6	244	SH	DEFINED
HEARTLAND EXPRESS INC	EQUITY	422347104	1998	106,610	SH	DEFINED
HEARTLAND EXPRESS, INC.	EQUITY	422347104	190	10,121	SH	DEFINED
HECLA MNG CO	EQUITY	422704106	91	25,385	SH	DEFINED
HEICO CORP.	EQUITY	422806109	54	4,799	SH	DEFINED
HEIDRICK & STRUGGLES INT'L	EQUITY	422819102	93	6,140	SH	DEFINED

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HELIX TECHNOLOGY CORP.	EQUITY	423319102	85	8,857	SH	DEFINED
HELMERICH & PAYNE, INC.	EQUITY	423452101	3931	114,852	SH	DEFINED
HENRY JACK & ASSOCIATES	EQUITY	426281101	1494	120,177	SH	DEFINED
HENRY SCHEIN INC	EQUITY	806407102	3078	58,344	SH	DEFINED
HERCULES, INC.	EQUITY	427056106	473	51,404	SH	DEFINED
HERITAGE PPTY INVT TR COM	EQUITY	42725M107	16773	672000	SH	Sole
HERITAGE PROPERTY INVESTMENT	EQUITY	42725M107	152	6,105	SH	DEFINED
HERLEY INDS INC DEL	EQUITY	427398102	75	4,054	SH	DEFINED
HERLEY INDS INC DEL COM	EQUITY	427398102	10314	555400	SH	Sole
HERMAN MILLER, INC.	EQUITY	600544100	11262	634,129	SH	DEFINED
HERSHEY FOODS CORP.	EQUITY	427866108	4006	64,566	SH	DEFINED
HEWITT ASSOCS INC COM	EQUITY	42822Q100	37833	1280744	SH	Sole
HEWLETT PACKARD CO	EQUITY	428236103	3474	297,711	SH	DEFINED
HEWLETT PACKARD CO.	EQUITY	428236103	17705	1,517,153	SH	DEFINED
HEXCEL CORP.	EQUITY	428291108	20	8,099	SH	DEFINED
HIBBETT SPORTING GOODS, INC.	EQUITY	428565105	49	2,368	SH	DEFINED
HIBERNIA CORP	EQUITY	428656102	10731	536,800	SH	DEFINED
HIBERNIA CORP. CLASS A	EQUITY	428656102	4214	210,816	SH	DEFINED
HICKORY TECH CORP	EQUITY	429060106	63	4,752	SH	DEFINED
HIGHWOODS PPTYS INC COM	EQUITY	431284108	4444	189900	SH	Sole
HIGHWOODS PROPERTIES, INC.	EQUITY	431284108	18	765	SH	DEFINED
HILB, ROGAL & HAMILTON CO.	EQUITY	431294107	400	9,695	SH	DEFINED
HILFINGER TOMMY CORP ORD	EQUITY	G8915Z102	31048	3320646	SH	Sole
HILLENBRAND INDUSTRIES, INC.	EQUITY	431573104	4461	82,147	SH	DEFINED
HILTON HOTELS CORP	EQUITY	432848109	2079	182,712	SH	DEFINED
HILTON HOTELS CORP COM	EQUITY	432848109	7330	644100	SH	Sole
HISPANIC BROADCASTING	EQUITY	43357b104	22842	1224796	SH	Sole
HISPANIC BROADCASTING CORP. CLASS A	EQUITY	43357B104	5207	279,188	SH	DEFINED
HOLLINGER INTERNATIONAL, INC.	EQUITY	435569108	160	17,593	SH	DEFINED
HOLLY CORP.	EQUITY	435758305	57	3,341	SH	DEFINED
HOLLYWOOD CASINO CORP	EQUITY	436132203	42	3,515	SH	DEFINED
HOLLYWOOD ENTERTAINMENT CORP.	EQUITY	436141105	260	17,918	SH	DEFINED
HOLLYWOOD PARK, INC.	EQUITY	723456109	60	8,164	SH	DEFINED
HOLOGIC INC	EQUITY	436440101	64	6,540	SH	DEFINED
HOME DEPOT INC	EQUITY	437076102	14590	559,152	SH	DEFINED
HOME DEPOT, INC.	EQUITY	437076102	29163	1,117,370	SH	DEFINED
HOME PPTYS N Y INC COM	EQUITY	437306103	16815	517400	SH	Sole
HOME PROPERTIES OF NY, INC.	EQUITY	437306103	286	8,810	SH	DEFINED
HOMESTORE.COM	EQUITY	437852106	8	26,256	SH	DEFINED
HON HAI PRECISION-GDR REG S	EQUITY	438090201	316	47,320	SH	DEFINED
HON INDUSTRIES INC.	EQUITY	438092108	1999	78,549	SH	DEFINED
HONEYWELL INTERNATIONAL INC.	EQUITY	438516106	7716	356,220	SH	DEFINED
HOOPER HOLMES, INC.	EQUITY	439104100	113	18,176	SH	DEFINED
HORACE MANN EDUCATORS CORP.	EQUITY	440327104	969	65,945	SH	DEFINED
HORIZON OFFSHORE, INC.	EQUITY	44043J105	25	5,993	SH	DEFINED
HORIZON ORGANIC HOLDIN	EQUITY	44043T103	34	2,209	SH	DEFINED
HORMEL FOODS CORP.	EQUITY	440452100	4030	184,180	SH	DEFINED
HOSPITALITY PPTYS TR COM SH BE	EQUITY	44106M102	4544	137200	SH	Sole
HOSPITALITY PROPERTIES TRUST	EQUITY	44106M102	2762	83,405	SH	DEFINED
HOST MARRIOTT CORP COM	EQUITY	44107p104	17363	1871000	SH	Sole
HOT TOPIC INC	EQUITY	441339108	193	10,721	SH	DEFINED
HOTELS.COM-CL A	EQUITY	44147T108	6	123	SH	DEFINED
HOUSEHOLD FINANCE CORP.	EQUITY	441815107	6609	233,460	SH	DEFINED
HOUSTON EXPLORATION COMPAN	EQUITY	442120101	107	3,436	SH	DEFINED
HOVNANIAN ENTER, INC. COM PAR \$0.01	EQUITY	442487203	172	5,083	SH	DEFINED
HOVNANIAN ENTERPRISES CL A	EQUITY	442487203	6452	190900	SH	Sole
HPL TECHNOLOGIES INC	EQUITY	40426C105		3,425	SH	DEFINED
HRPT PROPERTIES TRUST	EQUITY	40426W101	1267	153,534	SH	DEFINED

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HS RESOURCES, INC.	EQUITY	492386107	2092	48,161	SH	DEFINED
HSBC HOLDINGS PLC-SPONS ADR	EQUITY	404280406	239	4,650	SH	DEFINED
HUBBELL INC. CLASS B	EQUITY	443510201	2285	78,607	SH	DEFINED
HUDSON CITY BANCORP	EQUITY	443683107	17	1,077	SH	DEFINED
HUDSON RIVER BANCORP.	EQUITY	444128102	125	5,176	SH	DEFINED
HUGHES SUPPLY, INC.	EQUITY	444482103	236	8,106	SH	DEFINED
HUMAN GENOME SCIENCES, INC.	EQUITY	444903108	68	5,670	SH	DEFINED
Humana Inc.	EQUITY	444859102	992	80,000	SH	DEFINED
HUMANA, INC.	EQUITY	444859102	929	74,948	SH	DEFINED
HUMBOLDT BANCORP	EQUITY	445069107	44	3,645	SH	DEFINED
HUNT J B TRANS SVCS INC	EQUITY	445658107	3175	134,000	SH	DEFINED
HUNTINGTON BANCSHARES, INC.	EQUITY	446150104	1947	107,037	SH	DEFINED
HUDSON UNITED BANCORP	EQUITY	444165104	17	637	SH	DEFINED
HUTCHINSON TECHNOLOGY, INC.	EQUITY	448407106	139	8,594	SH	DEFINED
HYDRIL COMPANY	EQUITY	448774109	98	3,939	SH	DEFINED

HYPERCOM CORP	EQUITY	44913M105	33	11,471	SH	DEFINED
HYPERION SOLUTIONS CORP	EQUITY	44914M104	208	11,310	SH	DEFINED
I B M	EQUITY	459200101	13156	225,290	SH	DEFINED
I2 TECHNOLOGIES	EQUITY	465754109	10	18,563	SH	DEFINED
IBERIABANK CORP	EQUITY	450828108	77	2,034	SH	DEFINED
ICN PHARMACEUTICALS SUB NTS	CorpBon	448924AM2	153	2,360	PRN	DEFINED
ICN PHARMACEUTICALS, INC.	EQUITY	448924100	999	110,262	SH	DEFINED
Icon Plc - Sponsored ADR	EQUITY	45103T107	1637	76,500	SH	DEFINED
ICOS CORPORATION	EQUITY	449295104	55	2,640	SH	DEFINED
ICT GROUP INC	EQUITY	44929Y101	21	1,045	SH	DEFINED
ICTS INTERNATIONAL NV	EQUITY	N43837108	10	1,500	SH	DEFINED
ICU MEDICAL, INC.	EQUITY	44930G107	131	3,576	SH	DEFINED
IDACORP, INC.	EQUITY	451107106	1222	50,244	SH	DEFINED
IDEC PHARMACEUTICALS CORP	EQUITY	449370105	22568	543,550	SH	DEFINED
IDEC PHARMACEUTICALS CORP.	EQUITY	449370105	8681	209,077	SH	DEFINED
IDENTIX INC	EQUITY	451906101	169	28,480	SH	DEFINED
IDEX CORP.	EQUITY	45167R104	268	9,390	SH	DEFINED
IDEXX LABORATORIES, INC.	EQUITY	45168D104	334	10,807	SH	DEFINED
IDINE REWARDS NETWORK	EQUITY	45168A100	44	4,760	SH	DEFINED
IDT CORP.	EQUITY	448947101	12	719	SH	DEFINED
IDX SYSTEMS CORP.	EQUITY	449491109	71	5,739	SH	DEFINED
IGATE CORP	EQUITY	45169U105	19	6,837	SH	DEFINED
IGEN INTERNATIONAL, INC.	EQUITY	449536101	151	5,135	SH	DEFINED
IHOP CORP.	EQUITY	449623107	162	6,703	SH	DEFINED
II-VI INC	EQUITY	902104108	50	3,709	SH	DEFINED
IKON OFFICE SOLUTIONS INC.	EQUITY	451713101	16	2,083	SH	DEFINED
ILEX ONCOLOGY INC	EQUITY	451923106	52	11,017	SH	DEFINED
ILLINOIS TOOL WKS INC COM	EQUITY	452308109	3791	65000	SH	Sole
Illinois Tool Works Inc	EQUITY	452308109	2042	35,000	SH	DEFINED
ILLINOIS TOOL WORKS, INC.	EQUITY	452308109	7656	131,260	SH	DEFINED
ILLUMINA INC	EQUITY	452327109	28	8,062	SH	DEFINED
IMAGEX.COM INC	EQUITY	45244D102	174	791,394	SH	DEFINED
IMAGISTICS INTL INC	EQUITY	45247T104	105	6,080	SH	DEFINED
I-MANY INC	EQUITY	44973Q103	27	13,687	SH	DEFINED
IMATION CORP.	EQUITY	45245A107	1646	58,097	SH	DEFINED
IMC GLOBAL INC	EQUITY	449669100	3500	290,500	SH	DEFINED
IMC GLOBAL, INC.	EQUITY	449669100	12643	1,049,186	SH	DEFINED
IMCLONE SYSTEMS	EQUITY	45245W109	154	19,728	SH	DEFINED
IMCO RECYCLING INC	EQUITY	449681105	24	4,037	SH	DEFINED
IMMUCOR INC	EQUITY	452526106	52	3,186	SH	DEFINED
IMMUNOGEN INC	EQUITY	45253H101	44	13,637	SH	DEFINED
IMMUNOMEDICS, INC.	EQUITY	452907108	83	13,879	SH	DEFINED
IMPAC MORTGAGE HOLDINGS INC	EQUITY	45254P102	5654	507,047	SH	DEFINED

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IMPATH INC.	EQUITY	45255G101	77	5,942	SH	DEFINED
IMPAX LABORATORIES INC	EQUITY	45256B101	43	8,847	SH	DEFINED
IMPCO TECHNOLOGIES INC	EQUITY	45255W106	12	3,302	SH	DEFINED
IMS HEALTH, INC.	EQUITY	449934108	1877	125,401	SH	DEFINED
INAMED CORP	EQUITY	453235103	93	4,046	SH	DEFINED
Incyte Genomics	EQUITY	45337C102	77	20,000	SH	DEFINED
INCYTE GENOMICS, INC.	EQUITY	45337C102	519	111,917	SH	DEFINED
INDEPENDENCE COMMUNITY BANK	EQUITY	453414104	1911	76,149	SH	DEFINED
INDEPENDENCE HLDG CO N	EQUITY	453440307	22	1,118	SH	DEFINED
INDEPENDENT BANK CORP.-MASSACHUSETTS	EQUITY	453836108	81	4,092	SH	DEFINED
INDEPENDENT BANK CORP.-MICHIGAN	EQUITY	453838104	132	3,988	SH	DEFINED
INDEVUS PHARMACEUTICALS INC	EQUITY	454072109	20	12,827	SH	DEFINED
INDEX I-SHARES RUSSELL 2000	EQUITY	464287655	436	6,100	SH	DEFINED
INDYMAC BANCORP, INC.	EQUITY	456607100	1472	76,377	SH	DEFINED
INET TECHNOLOGY	EQUITY	45662V105	20	3,985	SH	DEFINED
INFOCUS CORPORATION	EQUITY	45665B106	490	64,331	SH	DEFINED
INFOGRAMS INC.	EQUITY	45665T107	4	1,895	SH	DEFINED
INFONET SERVICES COR	EQUITY	45666T106	48	21,299	SH	DEFINED
INFORMATICA CORP	EQUITY	45666Q102	60	19,425	SH	DEFINED
INFORMATION HOLDINGS INC.	EQUITY	456727106	75	3,460	SH	DEFINED
INFORMATION RESOURCES, INC.	EQUITY	456905108	35	9,312	SH	DEFINED

INFORTE CORP	EQUITY	45677R107	11	2,168	SH	DEFINED
INFOUSA INC. CLASS B	EQUITY	456818301	38	8,694	SH	DEFINED
INGERSOLL RAND COMPANY LIM	EQUITY	G4776G101	5786	168,000	SH	DEFINED
INGERSOLL-RAND CO CL A	EQUITY	G4776G101	2801	81,340	SH	DEFINED
INGLES MARKETS, INC., CLASS A	EQUITY	457030104	36	3,381	SH	DEFINED
INGRAM MICRO INC. CLASS A	EQUITY	457153104	15	1,160	SH	DEFINED
INHALE THERAPEUTIC S	EQUITY	457191104	94	18,750	SH	DEFINED
Inhale Therapeutic System	EQUITY	457191104	90	20,000	SH	DEFINED
INKTOMI CORP.	EQUITY	457277101	12	49,344	SH	DEFINED
INNKEEPERS USA TRUST	EQUITY	4576J0104	68	8,539	SH	DEFINED
INPUT/OUTPUT, INC.	EQUITY	457652105	73	15,208	SH	DEFINED
INRANGE TECHNOLOGIES CL B	EQUITY	45769V206	8	2,952	SH	DEFINED
INSIGHT COMMUNICATIO	EQUITY	45768V108	129	14,023	SH	DEFINED
INSIGHT ENTERPRISES, INC.	EQUITY	45765U103	141	13,913	SH	DEFINED
INSIGNIA FINANCIAL GROUP INC.	EQUITY	45767A105	52	6,612	SH	DEFINED
INSITUFORM TECHNOLOGIES, INC. CLASS A	EQUITY	457667103	110	7,689	SH	DEFINED
INSTINET GROUP INCORPORATED	EQUITY	457750107	2	601	SH	DEFINED
INSURANCE AUTO AUCTIONS INC COM	EQUITY	457875102	51	3,377	SH	DEFINED
Insurance Services Office, Inc	EQUITY	45806@109	279	11,172	SH	DEFINED
INSWEB CORP	EQUITY	45809K202	16	9,194	SH	DEFINED
INTEGRA BANK CORP.	EQUITY	45814P105	94	5,231	SH	DEFINED
INTEGRA LIFESCIENCES CORP	EQUITY	457985208	5465	343,900	SH	DEFINED
INTEGRA LIFESCIENCES HOLDINGS	EQUITY	457985208	100	6,276	SH	DEFINED
INTEGRAL SYS INC MD COM	EQUITY	45810H107	3788	198200	SH	Sole
INTEGRAL SYSTEMS INC/MD	EQUITY	45810H107	60	3,134	SH	DEFINED
INTEGRATED CIRCUIT SYSTEMS	EQUITY	45811K208	86	5,473	SH	DEFINED
INTEGRATED DEFENSE TEC	EQUITY	45819B101	47	2,374	SH	DEFINED
INTEGRATED DEFENSE TEC COM	EQUITY	45819B101	8360	424372	SH	Sole
INTEGRATED DEVICE TECHNOLO	EQUITY	458118106	2297	220,000	SH	DEFINED
INTEGRATED DEVICE TECHNOLOGY,	EQUITY	458118106	1470	140,811	SH	DEFINED
INTEGRATED ELECTRICAL SERVICES	EQUITY	45811E103	39	10,329	SH	DEFINED
INTEGRATED SILICON SOLUTION	EQUITY	45812P107	27	9,078	SH	DEFINED
Intel	EQUITY	458140100	643	44,000	SH	DEFINED
INTEL CORP	EQUITY	458140100	6651	478,884	SH	DEFINED
INTEL CORP.	EQUITY	458140100	73142	5,265,810	SH	DEFINED
INTER PARFUMS INC	EQUITY	458334109	7	1,115	SH	DEFINED
INTERACTIVE DATA CORP	EQUITY	45840J107	6	499	SH	DEFINED

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INTERCEPT INC	EQUITY	45845L107	49	4,937	SH	DEFINED
INTERCHANGE FINL SVCS	EQUITY	458447109	48	2,913	SH	DEFINED
INTERDIGITAL COMMUNICATION	EQUITY	45866A105	161	18,463	SH	DEFINED
INTERFACE, INC. CLASS A	EQUITY	458665106	59	14,813	SH	DEFINED
INTERGRAPH CORP.	EQUITY	458683109	291	17,005	SH	DEFINED
INTERLAND INC	EQUITY	458727104	85	41,564	SH	DEFINED
INTERMAGNETICS GENERAL CORP.	EQUITY	458771102	86	5,011	SH	DEFINED
INTERMET CORP	EQUITY	45881K104	35	7,301	SH	DEFINED
INTERMUNE INC.	EQUITY	45884X103	278	8,464	SH	DEFINED
INTERNATIONAL BANCSHARES CORP.	EQUITY	459044103	299	7,700	SH	DEFINED
INTERNATIONAL GAME TECHNOL	EQUITY	459902102	4598	66,500	SH	DEFINED
INTERNATIONAL GAME TECHNOLOGY	EQUITY	459902102	2655	38,395	SH	DEFINED
INTERNATIONAL MULTIFOODS CORP.	EQUITY	460043102	105	5,357	SH	DEFINED
INTERNATIONAL PAPER CO	EQUITY	460146103	8047	241,001	SH	DEFINED
INTERNATIONAL PAPER CO.	EQUITY	460146103	6892	206,420	SH	DEFINED
International Rectifier	EQUITY	460254105	625	40,000	SH	DEFINED
INTERNATIONAL RECTIFIER CORP.	EQUITY	460254105	1322	84,629	SH	DEFINED
INTERNATIONAL SPEEDWAY CORP.	EQUITY	460335201	2804	70,583	SH	DEFINED
INTERNET SECURITY SY	EQUITY	46060X107	945	76,709	SH	DEFINED
INTERPOOL, INC.	EQUITY	46062R108	23	1,903	SH	DEFINED
INTERPORE INTERNATIONAL	EQUITY	46062W107	47	5,844	SH	DEFINED
INTERPUBLIC GROUP CORP	EQUITY	460690100	3034	191,410	SH	DEFINED
INTERSIL CORP	EQUITY	46069S109	1426	110,000	SH	DEFINED
INTERSIL CORP -CL A	EQUITY	46069S109	2354	181,607	SH	DEFINED
INTERSTATE BAKERIES CORP.	EQUITY	46072H108	1937	72,897	SH	DEFINED
INTERTAN INC.	EQUITY	461120107	55	7,933	SH	DEFINED
INTER-TEL, INC.	EQUITY	458372109	125	6,142	SH	DEFINED

INTERTRUST TECHNOLOGIES CORP.	EQUITY	46113Q109	79	24,873	SH	DEFINED
INTERWOVEN INC	EQUITY	46114T102	72	36,001	SH	DEFINED
INTL BUSINESS MACHINES CORP	EQUITY	459200101	80995	1,389,040	SH	DEFINED
INTL SPECIALTY PRODUCTS, INC.	EQUITY	460337108	35	3,582	SH	DEFINED
INT'L FLAVORS & FRAGRANCES,	EQUITY	459506101	1320	41,459	SH	DEFINED
INTRADO INC	EQUITY	46117A100	50	5,162	SH	DEFINED
INTROGEN THERAPEUTICS INC	EQUITY	46119F107	124	75,000	SH	DEFINED
Intuit	EQUITY	461202103	1464	32,000	SH	DEFINED
INTUIT	EQUITY	461202103	7654	168,100	SH	DEFINED
INTUIT, INC.	EQUITY	461202103	5385	118,271	SH	DEFINED
INTUITIVE SURGICAL INC	EQUITY	46120E107	82	10,212	SH	DEFINED
INVACARE CORP.	EQUITY	461203101	306	8,925	SH	DEFINED
INVERNESS MEDICAL INNOVATION	EQUITY	46126P106	21	2,255	SH	DEFINED
INVESTMENT TECHNOLOGY GROUP	EQUITY	46145F105	14111	482,255	SH	DEFINED
INVESTORS FINANCIAL SERVICES	EQUITY	461915100	2326	85,925	SH	DEFINED
INVESTORS REAL ESTATE TRUST	EQUITY	461730103	99	9,376	SH	DEFINED
INVISION TECHNOLOGIES	EQUITY	461851107	126	3,929	SH	DEFINED
INVITROGEN CORP	EQUITY	46185R100	78	2,296	SH	DEFINED
INVITROGEN CORP	EQUITY	46185R100	681	20,000	SH	DEFINED
IOMEGA CORP	EQUITY	462030305	186	17,371	SH	DEFINED
IONICS, INC.	EQUITY	462218108	142	5,951	SH	DEFINED
IPC Holdings LTD	EQUITY	G4933P101	344275	11,722,000	SH	DEFINED
IRON MOUNTAIN INC.	EQUITY	462846106	21	831	SH	DEFINED
IRON MTN INC DEL COM	EQUITY	462846106	75055	3003384	SH	Sole
IRT PROPERTY CO.	EQUITY	450058102	134	11,393	SH	DEFINED
IRWIN FINANCIAL CORP.	EQUITY	464119106	89	5,216	SH	DEFINED
IRWIN FINL CORP COM	EQUITY	464119106	9282	546000	SH	Sole
ISHARES LEHMAN 7-10 YR TREASURY BOND	EQUITY	464287440	1664	19,000	SH	DEFINED
ISHARES MSCI EAFE INDEX FUND	EQUITY	464287465	2028	21,300	SH	DEFINED
ISHARES RUSSELL MIDCAP GRWTH	EQUITY	464287481	324	6,800	SH	DEFINED
ISHARES RUSSELL MIDCAP VALUE	EQUITY	464287473	556	8,525	SH	DEFINED

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ISHARES S&P 500/BARRA GROWTH	EQUITY	464287309	583	13,900	SH	DEFINED
ISHARES S&P 500/BARRA VALUE	EQUITY	464287408	205	5,200	SH	DEFINED
ISIS PHARMACEUTICALS, INC.	EQUITY	464330109	156	15,833	SH	DEFINED
ISLE OF CAPRI CASINOS	EQUITY	464592104	89	5,363	SH	DEFINED
ISTAR FINANCIAL INC	EQUITY	45031U101	4890	175,157	SH	DEFINED
ITLA CAP CORP	EQUITY	450565106	47	1,569	SH	DEFINED
ITRON, INC.	EQUITY	465741106	131	7,107	SH	DEFINED
ITT EDUCATIONAL SERVICES, INC.	EQUITY	45068B109	271	14,415	SH	DEFINED
ITT INDUSTRIAL INC	EQUITY	450911102	2536	40,689	SH	DEFINED
ITXC CORP	EQUITY	45069F109	16	6,444	SH	DEFINED
IVAX CORP.	EQUITY	465823102	3646	297,110	SH	DEFINED
IXIA	EQUITY	45071R109	30	7,294	SH	DEFINED
IXYS CORP.	EQUITY	46600W106	21	4,205	SH	DEFINED
J & J SNACK FOODS CORP	EQUITY	466032109	76	2,059	SH	DEFINED
J JILL GROUP INC	EQUITY	466189107	106	6,108	SH	DEFINED
J P MORGAN CHASE + CO	EQUITY	46625H100	9826	517,421	SH	DEFINED
J.B. HUNT TRANSPORT SERVICES	EQUITY	445658107	1395	59,251	SH	DEFINED
J.C. PENNEY CO., INC.	EQUITY	708160106	9508	597,212	SH	DEFINED
J.D. EDWARDS & CO.	EQUITY	281667105	12	1,289	SH	DEFINED
J.P. MORGAN CHASE AND CO.	EQUITY	46625H100	29093	1,532,030	SH	DEFINED
J2 GLOBAL COMMUNICATIO	EQUITY	46626E205	34	1,693	SH	DEFINED
JABIL CIRCUIT, INC.	EQUITY	466313103	1285	86,950	SH	DEFINED
JACK IN THE BOX INC.	EQUITY	466367109	285	12,520	SH	DEFINED
JACOBS ENGINEERING GROUP, INC.	EQUITY	469814107	2233	72,325	SH	DEFINED
JAKKS PACIFIC, INC.	EQUITY	47012E106	87	7,820	SH	DEFINED
JARDEN CORP	EQUITY	471109108	106	3,909	SH	DEFINED
JDA SOFTWARE GROUP, INC.	EQUITY	46612K108	66	9,499	SH	DEFINED
JDN REALITY CORP.	EQUITY	465917102	1713	141,801	SH	DEFINED
JDS UNIPHASE CORP	EQUITY	46612J101	1258	645,971	SH	DEFINED
JEFFERIES GROUP, INC.	EQUITY	472319102	250	6,562	SH	DEFINED
JEFFERSON-PILOT CORP.	EQUITY	475070108	2640	65,833	SH	DEFINED
JETBLUE AIRWAYS CORP	EQUITY	477143101	3	84	SH	DEFINED
JLG INDUSTRIES, INC.	EQUITY	466210101	115	14,307	SH	DEFINED
JM SMUCKER CO/THE NEW COM WI	EQUITY	832696405	2954	80,498	SH	DEFINED
JO-ANN STORES INC [A]	EQUITY	47758P109	136	4,862	SH	DEFINED
JOHN HANCOCK FINANCIAL SERVICE	EQUITY	41014S106	5929	213,270	SH	DEFINED
JOHN NUVEEN CO-CL A	EQUITY	478035108	7	290	SH	DEFINED
JOHN WILEY & SONS, INC. CLASS A	EQUITY	968223206	13	599	SH	DEFINED
JOHNSON & JOHNSON	EQUITY	478160104	74602	1,379,470	SH	DEFINED
JOHNSON & JOHNSON	EQUITY	478160104	20962	387,568	SH	DEFINED
Johnson and Johnson	EQUITY	478160104	4056	75,000	SH	DEFINED
JOHNSON CONTROLS, INC.	EQUITY	478366107	4723	61,482	SH	DEFINED
JOHNSON CTLS INC	EQUITY	478366107	6238	81,200	SH	DEFINED
JOHNSON OUTDOORS INC	EQUITY	479167108	13	1,250	SH	DEFINED
JONES APPAREL GROUP COM	EQUITY	480074103	14584	475042	SH	Sole
JONES APPAREL GROUP, INC.	EQUITY	480074103	8568	279,085	SH	DEFINED
JONES LANG LASALLE, INC.	EQUITY	48020Q107	211	10,277	SH	DEFINED
JOURNAL REGISTER CO.	EQUITY	481138105	174	9,242	SH	DEFINED
JOY GLOBAL INC.	EQUITY	481165108	122	14,655	SH	DEFINED
JUNIPER NETWORKS, INC.	EQUITY	48203R104	88	18,334	SH	DEFINED
K V PHARMACEUT [A]	EQUITY	482740206	133	7,020	SH	DEFINED
K.FORCE INC.	EQUITY	493732101	20	6,580	SH	DEFINED
K2, INC.	EQUITY	482732104	48	6,086	SH	DEFINED
KADANT INC	EQUITY	48282T104	62	4,593	SH	DEFINED
KAMAN CORP., CLASS A	EQUITY	483548103	93	7,608	SH	DEFINED
KANSAS CITY LIFE INSURANCE CO.	EQUITY	484836101	47	1,242	SH	DEFINED
KANSAS CITY SOUTHERN	EQUITY	485170302	253	20,403	SH	DEFINED
KAYDON CORP.	EQUITY	486587108	992	49,522	SH	DEFINED

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KB HOME	EQUITY	48666K109	1071	21,928	SH	DEFINED
KEANE, INC.	EQUITY	486665102	808	119,637	SH	DEFINED
KEITHLEY INSTRUMENTS, INC.	EQUITY	487584104	24	2,011	SH	DEFINED
KELLOGG CO.	EQUITY	487836108	5841	175,670	SH	DEFINED
KELLWOOD CO.	EQUITY	488044108	196	8,595	SH	DEFINED
KELLY SERVICES, INC., CLASS A	EQUITY	488152208	1138	52,538	SH	DEFINED
KEMET CORP.	EQUITY	488360108	1312	153,402	SH	DEFINED
KENDLE INTERNATIONAL, INC.	EQUITY	48880L107	24	3,589	SH	DEFINED
KENNAMETAL INC COM	EQUITY	489170100	26365	820817	SH	Sole
KENNAMETAL, INC.	EQUITY	489170100	1834	57,100	SH	DEFINED
KENSEY NASH CORP	EQUITY	490057106	37	2,453	SH	DEFINED
KEY BANK NA	EQUITY	493267108	9627	385,560	SH	DEFINED
KEY ENERGY SERVICES INC	EQUITY	492914106	259	32,832	SH	DEFINED
KEY PRODUCTION COMPANY, INC.	EQUITY	493138101	78	4,787	SH	DEFINED
KEYNOTE SYSTEMS INC	EQUITY	493308100	53	8,165	SH	DEFINED
KEYSPAN CORPORATION	EQUITY	49337W100	2097	62,586	SH	DEFINED
KEYSTONE AUTOMOTIVE IN	EQUITY	49338N109	58	3,488	SH	DEFINED
KEYSTONE PROPERTY TRUST	EQUITY	493596100	81	4,857	SH	DEFINED
KILROY REALTY CORP.	EQUITY	49427F108	4715	198,853	SH	DEFINED
KIMBALL INTERNATIONAL, INC. CLASS B	EQUITY	494274103	159	11,494	SH	DEFINED
KIMBERLY-CLARK CORP.	EQUITY	494368103	16316	288,070	SH	DEFINED
KIMCO REALTY	EQUITY	49446R109	41	1,326	SH	DEFINED
KIMCO REALTY CORP COM	EQUITY	49446R109	23131	743750	SH	Sole
Kinder Morgan Energy Partners	EQUITY	494550106	1916	60,000	SH	DEFINED
KINDER MORGAN INC.	EQUITY	49455P101	1893	53,395	SH	DEFINED
KINDRED HEALTHCARE INC	EQUITY	494580103	142	3,834	SH	DEFINED
KING PHARMACEUTICALS, INC.	EQUITY	495582108	2167	119,245	SH	DEFINED
KIRBY CORP.	EQUITY	497266106	143	6,322	SH	DEFINED
KLA-TENCOR CORP.	EQUITY	482480100	11282	403,804	SH	DEFINED
KMART CORP.	EQUITY	482584109	83	169,239	SH	DEFINED
KNIGHT TRADING GROUP	EQUITY	499063105	104	27,637	SH	DEFINED
KNIGHT TRANSPORTATION, INC.	EQUITY	499064103	126	8,121	SH	DEFINED
KNIGHTBRIDGE TANKERS LTD	EQUITY	G5299G106	16849	1,421,840	SH	DEFINED
KNIGHT-RIDDER, INC.	EQUITY	499040103	2107	37,345	SH	DEFINED
KOGER EQUITY, INC.	EQUITY	500228101	3317	196,402	SH	DEFINED
KOHL'S CORP	EQUITY	500255104	13120	215,756	SH	DEFINED
KOHL'S CORP.	EQUITY	500255104	29415	483,720	SH	DEFINED
KOOKMIN BANK SPONS ADR	EQUITY	50049M109	1986	56,042	SH	DEFINED
KOPIN CORP.	EQUITY	500600101	82	23,536	SH	DEFINED
Korea Electric Power Corp. Kepco Sp A	EQUITY	500631106	974	59,500	SH	DEFINED
KORN/FERRY INTERNATIONAL	EQUITY	500643200	492	62,725	SH	DEFINED
KOS PHARMACEUTICALS, INC.	EQUITY	500648100	21	1,834	SH	DEFINED
KOSAN BIOSCIENCES INC	EQUITY	50064W107	38	5,825	SH	DEFINED
KPMG CONSULTING INC	EQUITY	48265R109	12	1,834	SH	DEFINED
KRAFT FOODS INC	EQUITY	50075N104	8613	236,237	SH	DEFINED
KRAMONT REALTY TRUST	EQUITY	50075Q107	468	31,645	SH	DEFINED
KRISPY KREME DOUGHNU	EQUITY	501014104	2261	72,327	SH	DEFINED
KROGER CO.	EQUITY	501044101	5316	376,990	SH	DEFINED
KROLL INC.	EQUITY	501049100	145	7,311	SH	DEFINED
KROLL INC.	EQUITY	501049100	28639	1,444,212	SH	DEFINED
KRONOS, INC.	EQUITY	501052104	164	6,677	SH	DEFINED
K-SWISS, INC.	EQUITY	482686102	85	3,990	SH	DEFINED
KULICKE & SOFFA INDUSTRIES	EQUITY	501242101	50	16,732	SH	DEFINED
KYPHON INC	EQUITY	501577100	27	2,041	SH	DEFINED
KYPHON INC	EQUITY	501577100	99	7,500	SH	DEFINED
L S B BANCSHARES N C	EQUITY	502158108	47	2,867	SH	DEFINED
L-3 COMMUNICATIONS HOLDINGS,	EQUITY	502424104	6576	124,781	SH	DEFINED
L-3 COMMUNICATNS HLDGS COM	EQUITY	502424104	16547	313990	SH	Sole

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LA JOLLA PHARMACEUTICAL CO	EQUITY	503459109	61	14,376	SH	DEFINED
LA QUINTA PROPERTIES-PAIRED	EQUITY	50419U202	224	46,683	SH	DEFINED
Lab Corp of America Holdings	EQUITY	50540R409	811	23,996	SH	DEFINED
LABONE INC NEW	EQUITY	50540L105	29	1,794	SH	DEFINED
LABOR READY, INC.	EQUITY	505401208	88	13,886	SH	DEFINED
LABORATORY CRP OF AMER HLDGS	EQUITY	50540R409	1120	1,827	SH	DEFINED
LABRANCHE & CO. INC.	EQUITY	505447102	1589	78,473	SH	DEFINED
LACLEDE GAS CO.	EQUITY	505597104	2730	117,170	SH	DEFINED
LADISH CO., INC.	EQUITY	505754200	19	3,097	SH	DEFINED
LAFARGE NORTH AMERIC	EQUITY	505862102	432	14,897	SH	DEFINED
LAKELAND BANCORP INC	EQUITY	511637100	64	3,778	SH	DEFINED
LAKELAND FINL CORP	EQUITY	511656100	41	1,731	SH	DEFINED
LAM RESEARCH CORP.	EQUITY	512807108	1510	169,634	SH	DEFINED
LAM RESH CORP	EQUITY	512807108	1794	201,600	SH	DEFINED
LAMAR ADVERTISING CO	EQUITY	512815101	30	982	SH	DEFINED
LAMAR CORP CV	EQUITY	512815af8	13136	13549000	PRN	Sole
LANCASTER COLONY CORP.	EQUITY	513847103	2052	48,708	SH	DEFINED
LANCE, INC.	EQUITY	514606102	105	8,238	SH	DEFINED
LANDAMERICA FINANCIAL GROUP	EQUITY	514936103	207	6,299	SH	DEFINED
LANDAUER, INC.	EQUITY	51476K103	91	2,758	SH	DEFINED
LANDRY'S RESTAURANTS INC.	EQUITY	51508L103	168	7,443	SH	DEFINED
LANDSTAR SYSTEM, INC.	EQUITY	515098101	253	5,170	SH	DEFINED
LANNETT CO INC	EQUITY	516012101	13	1,266	SH	DEFINED
LASALLE HOTEL PPTYS COM SH BEN	EQUITY	517942108	5989	479100	SH	Sole
LASALLE HOTEL PROPERTIES	EQUITY	517942108	71	5,710	SH	DEFINED
LATTICE SEMICONDUCTOR CORP.	EQUITY	518415104	1080	173,667	SH	DEFINED
LAWSON PRODUCTS, INC.	EQUITY	520776105	48	1,658	SH	DEFINED
LAWSON SOFTWARE	EQUITY	520780107	17	4,774	SH	DEFINED
LA-Z-BOY CHAIR CO.	EQUITY	505336107	17	736	SH	DEFINED
LEAPFROG ENTERPRISES INC	EQUITY	52186N106	378	20,000	SH	DEFINED
LEAR CORP	EQUITY	521865105	3650	87,644	SH	DEFINED
LEARNING TREE INTERNATIONAL	EQUITY	522015106	52	3,550	SH	DEFINED
LECROY CORP	EQUITY	52324W109	25	2,799	SH	DEFINED
LEE ENTERPRISES, INC.	EQUITY	523768109	1940	59,040	SH	DEFINED
LEEDS FED BANKSHARES I	EQUITY	524226107	13	422	SH	DEFINED
LEGATO SYSTEMS, INC.	EQUITY	524651106	499	181,054	SH	DEFINED
LEGG MASON, INC.	EQUITY	524901105	3680	86,470	SH	DEFINED
LEGGETT & PLATT, INC.	EQUITY	524660107	1724	87,123	SH	DEFINED
LEHMAN BROTHERS HLDGS INC	EQUITY	524908100	10379	211,600	SH	DEFINED
LEHMAN BROTHERS HOLDINGS, INC.	EQUITY	524908100	5753	117,290	SH	DEFINED
LENDING TREE INC	EQUITY	52602Q105	33	2,227	SH	DEFINED
LENNAR CORP COM	EQUITY	526057104	50842	911474	SH	Sole
LENNAR CORP.	EQUITY	526057104	5875	105,326	SH	DEFINED
LENNOX INTERNATIONAL INC	EQUITY	526107107	192	14,491	SH	DEFINED
LEUCADIA NATIONAL CORP.	EQUITY	527288104	2500	73,521	SH	DEFINED
LEVEL 3 COMMUNICATIONS, INC.	EQUITY	52729N100	16	4,129	SH	DEFINED
LEXAR MEDIA INC	EQUITY	52886P104	343	129,541	SH	DEFINED
LEXICON GENETICS INC.	EQUITY	528872104	46	11,368	SH	DEFINED
LEXINGTON CORP. PROPERTRIES	EQUITY	529043101	128	7,930	SH	DEFINED
LEXMARK INTERNATIONAL GROUP	EQUITY	529771107	3157	67,167	SH	DEFINED
LIBBEY, INC.	EQUITY	529898108	166	5,215	SH	DEFINED
LIBERATE TECHNOLOGIES, INC.	EQUITY	530129105	57	36,266	SH	DEFINED
LIBERTY CORP.	EQUITY	530370105	205	5,715	SH	DEFINED
LIBERTY LIVEWIRE CORP	EQUITY	530709104	3	1,635	SH	DEFINED
LIBERTY MEDIA CORP A	EQUITY	530718105	105	14,760	SH	DEFINED
LIBERTY PROPERTY TRUST	EQUITY	531172104	5949	191,902	SH	DEFINED
LIFECORE BIOMEDICAL IN	EQUITY	532187101	21	3,383	SH	DEFINED
LIFELINE SYS INC	EQUITY	532192101	30	1,358	SH	DEFINED

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LIFEPOINT HOSPITALS HLDG	EQUITY	53219L109	1641	52,609	SH	DEFINED
LIFEPOINT HOSPS INC	EQUITY	53219L109	2339	75,000	SH	DEFINED
LIGAND PHARMACEUTICALS, INC., CLASS B	EQUITY	53220K207	119	17,529	SH	DEFINED
LIGHTBRIDGE INC	EQUITY	532226107	65	9,589	SH	DEFINED
LIMITED BRANDS INC	EQUITY	532716107	5340	372,400	SH	DEFINED
LIMITED BRANDS, INC.	EQUITY	532716107	3203	223,340	SH	DEFINED
LIN TV CORP	EQUITY	532774106	6	231	SH	DEFINED
LIN TV CORP	EQUITY	532774106	4992	201,700	SH	DEFINED
LIN TV CORP CL A	EQUITY	532774106	23894	965414	SH	Sole
LINCARE HOLDINGS, INC.	EQUITY	532791100	4495	144,808	SH	DEFINED
LINCOLN ELECTRIC HOLDINGS, INC	EQUITY	533900106	239	10,781	SH	DEFINED
LINCOLN NATIONAL CORP.	EQUITY	534187109	3481	113,956	SH	DEFINED
LINCOLN NATL CORP IND	EQUITY	534187109	25	830	SH	DEFINED
LINDSAY MANUFACTURING CO.	EQUITY	535555106	82	3,387	SH	DEFINED
LINEAR TECHNOLOGY CORP.	EQUITY	535678106	3092	149,210	SH	DEFINED
LINENS N THINGS INC	EQUITY	535679104	3116	169,600	SH	DEFINED
LINENS 'N THINGS, INC.	EQUITY	535679104	226	12,289	SH	DEFINED
LIQUIDMETAL TECHNOLOGIES	EQUITY	53634X100	14	1,700	SH	DEFINED
LITHIA MOTORS, INC.	EQUITY	536797103	63	3,689	SH	DEFINED
LITTELFUSE, INC.	EQUITY	537008104	112	6,648	SH	DEFINED
LIZ CLAIBORNE, INC.	EQUITY	539320101	1183	47,423	SH	DEFINED
LNR PROPERTY CORP.	EQUITY	501940100	254	7,616	SH	DEFINED
LOCAL FINANCIAL CORP.	EQUITY	539553107	90	6,500	SH	DEFINED
LOCKHEED MARTIN CORP	EQUITY	539830109	22337	345,400	SH	DEFINED
LOCKHEED MARTIN CORP.	EQUITY	539830109	12605	194,910	SH	DEFINED
LODGENET ENTERTAINMENT CORP.	EQUITY	540211109	29	3,743	SH	DEFINED
LOEWS CORP - CAROLINA GROUP	EQUITY	540424207	4113	218,677	SH	DEFINED
LOEWS CORP.	EQUITY	540424108	3715	86,609	SH	DEFINED
LO-JACK CORPORATION	EQUITY	539451104	516	121,300	SH	DEFINED
LONE STAR STEAKHOUSE & SALOON	EQUITY	542307103	136	6,475	SH	DEFINED
LONE STAR TECHNOLOGIES, INC.	EQUITY	542312103	115	9,686	SH	DEFINED
LONGS DRUG STORES CORP.	EQUITY	543162101	1408	60,963	SH	DEFINED
LONGVIEW FIBRE CO.	EQUITY	543213102	588	84,748	SH	DEFINED
LOOKSMART LTD	EQUITY	543442107	23	23,208	SH	DEFINED
LOUISIANA PACIFIC CORP.	EQUITY	546347105	561	86,718	SH	DEFINED
LOWE'S COMPANIES, INC.	EQUITY	548661107	35094	847,680	SH	DEFINED
LOWES COS INC COM	EQUITY	548661107	3829	92500	SH	Sole
LSI INDUSTRIES, INC.	EQUITY	50216C108	49	4,855	SH	DEFINED
LSI LOGIC CORP	EQUITY	502161102	1429	225,000	SH	DEFINED
LSI LOGIC CORP.	EQUITY	502161102	1045	164,622	SH	DEFINED
LTC PROP INC	EQUITY	502175102	39	4,791	SH	DEFINED
LTX CORP.	EQUITY	502392103	366	80,262	SH	DEFINED
LUBRIZOL CORP COM	EQUITY	549271104	46315	1638314	SH	Sole
LUBRIZOL CORP.	EQUITY	549271104	1938	68,543	SH	DEFINED
LUBY'S, INC.	EQUITY	549282101	37	7,620	SH	DEFINED
LUCENT TECHNOLOGIES INC	EQUITY	549463107	1135	1,492,930	SH	DEFINED
LUFKIN INDS INC COM	EQUITY	549764108	47	1,909	SH	DEFINED
LUMINEX CORP	EQUITY	55027E102	46	6,531	SH	DEFINED
LYDALL, INC.	EQUITY	550819106	59	4,997	SH	DEFINED
LYON WILLIAM HOMES	EQUITY	552074106	38	1,679	SH	DEFINED
LYONDELL CHEMICAL CO	EQUITY	552078107	1875	157,000	SH	DEFINED
LYONDELL CHEMICAL CO.	EQUITY	552078107	2537	212,501	SH	DEFINED
M&T BANK CORP.	EQUITY	55261F104	9634	122,243	SH	DEFINED
M.D.C. HOLDINGS, INC.	EQUITY	552676108	232	6,571	SH	DEFINED
M/I SCHOTTENSTEIN HOMES INC	EQUITY	55305B101	129	4,098	SH	DEFINED
MACATAWA BK CORP	EQUITY	554225102	42	2,265	SH	DEFINED
MACDERMID, INC.	EQUITY	554273102	175	8,787	SH	DEFINED
MACERICH CO.	EQUITY	554382101	343	11,072	SH	DEFINED

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MACK-CALI REALTY CORP	EQUITY	554489104	4460	138,800	SH	DEFINED
MACROMEDIA, INC.	EQUITY	556100105	615	79,500	SH	DEFINED
MACROVISION CORP	EQUITY	555904101	1001	81,813	SH	DEFINED
MADDEN STEVEN LTD COM	EQUITY	556269108	5710	396500	SH	Sole
MAF BANCORP, INC.	EQUITY	55261R108	199	6,450	SH	DEFINED
MAGELLAN HEALTH SERVICES, INC.	EQUITY	559079108	2	8,250	SH	DEFINED
MAGMA DESIGN AUTOMATIO	EQUITY	559181102	56	6,278	SH	DEFINED
MAGNA ENTERTAINMENT CL A	EQUITY	559211107	82	15,024	SH	DEFINED
MAGNATEK, INC.	EQUITY	559424106	21	6,664	SH	DEFINED
MAGNUM HUNTER RES INC COM PAR	EQUITY	55972F203	3801	724000	SH	Sole
MAGNUM HUNTER RESOURCES INC	EQUITY	55972F203	86	16,425	SH	DEFINED
MAIL-WELL, INC.	EQUITY	560321200	10	9,648	SH	DEFINED
MAIN STREET BANKS INC	EQUITY	56034R102	66	3,538	SH	DEFINED
MAINSOURCE FINANCIAL G	EQUITY	56062Y102	45	1,895	SH	DEFINED
MANDALAY RESORT GROUP	EQUITY	562567107	3046	90,784	SH	DEFINED
MANDALAY RESORT GROUP	EQUITY	562567107	2969	88,500	SH	DEFINED
MANHATTAN ASSOCIATES, INC.	EQUITY	562750109	89	6,582	SH	DEFINED
MANITOWOC CO., INC.	EQUITY	563571108	1274	46,578	SH	DEFINED
MANOR CARE, INC.	EQUITY	564055101	1005	44,689	SH	DEFINED
MANPOWER, INC.	EQUITY	56418H100	2993	102,006	SH	DEFINED
MANTECH INTL CORP	EQUITY	564563104	57	2,446	SH	DEFINED
MANUFACTURED HOME CMNT COM	EQUITY	564682102	6950	218000	SH	Sole
MANUFACTURED HOME COMMUNITIES	EQUITY	564682102	2618	82,106	SH	DEFINED
MANUFACTURERS SERVICES LTD	EQUITY	565005105	13	4,873	SH	DEFINED
MANUGISTICS GROUP IN	EQUITY	565011103	56	20,153	SH	DEFINED
MAPICS INC	EQUITY	564910107	27	4,874	SH	DEFINED
MAPINFO CORP COM	EQUITY	565105103	20	5,128	SH	DEFINED
MARATHON OIL CORP	EQUITY	565849106	3317	146,261	SH	DEFINED
MARCUS CORP	EQUITY	566330106	88	6,683	SH	DEFINED
MARINEMAX INC	EQUITY	567908108	22	2,478	SH	DEFINED
MARKEL CORP	EQUITY	570535104	24	122	SH	DEFINED
MARRIOTT INTERNATIONAL, INC.	EQUITY	571903202	3076	106,110	SH	DEFINED
MARSH & MCLENNAN COMPANIES INC	EQUITY	571748102	40268	967,060	SH	DEFINED
MARSHALL & ILSLEY CORP.	EQUITY	571834100	2547	91,325	SH	DEFINED
MARTEK BIOSCIENCES CORP.	EQUITY	572901106	111	6,767	SH	DEFINED
MARTHA STEWART LIVING INC	EQUITY	573083102	1082	154,600	SH	DEFINED
MARTHA STEWART LIVING-CL A	EQUITY	573083102	24	3,383	SH	DEFINED
MARTIN MARIETTA MATERIALS	EQUITY	573284106	2120	65,103	SH	DEFINED
MARVEL ENTERPRISES INC	EQUITY	57383M108	40	5,775	SH	DEFINED
MARVELL TECHNOLOGY GROUP L	EQUITY	G5876H105	5712	360,400	SH	DEFINED
MASCO CORP	EQUITY	574599106	11947	611,100	SH	DEFINED
MASCO CORP.	EQUITY	574599106	4352	222,610	SH	DEFINED
MASSBANK CORP READ MAS	EQUITY	576152102	39	1,299	SH	DEFINED
MASSEY ENERGY COMPANY	EQUITY	576206106	137	21,299	SH	DEFINED
MASTEC, INC.	EQUITY	576323109	22	6,820	SH	DEFINED
MATERIAL SCIENCES CORP	EQUITY	576674105	42	3,465	SH	DEFINED
MATRIA HEALTHCARE INC	EQUITY	576817209	18	2,097	SH	DEFINED
MATRIXONE INC	EQUITY	57685P304	77	17,685	SH	DEFINED
MATTEL INC	EQUITY	577081102	4133	229,500	SH	DEFINED
MATTEL, INC.	EQUITY	577081102	5335	296,197	SH	DEFINED
MATTHEWS INTERNATIONAL CORP. CLASS A	EQUITY	577128101	217	9,297	SH	DEFINED
MATTSON TECHNOLOGY, INC.	EQUITY	577223100	12	7,106	SH	DEFINED
MAUI LAND & PINEAPPLE CO	EQUITY	577345101	18	1,001	SH	DEFINED
MAVERICK TUBE CORP.	EQUITY	577914104	113	12,769	SH	DEFINED
MAXIM INTEGRATED PRODUCTS INC.	EQUITY	57772K101	3772	152,330	SH	DEFINED
MAXIMUS, INC.	EQUITY	577933104	131	5,827	SH	DEFINED
MAXTOR CORP	EQUITY	577729205	177	67,630	SH	DEFINED

MAXWELL SHOE INC	EQUITY	577766108	53	4,652	SH	DEFINED
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MAXYGEN	EQUITY	577776107	60	9,711	SH	DEFINED
MAY DEPARTMENT STORES CO.	EQUITY	577778103	5029	220,844	SH	DEFINED
MAY DEPT STORES CO	EQUITY	577778103	3831	168,232	SH	DEFINED
MAYTAG CORP.	EQUITY	578592107	794	34,250	SH	DEFINED
MB FINANCIAL INC	EQUITY	55264U108	128	3,832	SH	DEFINED
MBIA, INC	EQUITY	55262C100	2599	65,057	SH	DEFINED
MBNA	EQUITY	55262L100	368	20,000	SH	DEFINED
MBNA CORP.	EQUITY	55262L100	12307	669,585	SH	DEFINED
MCCLATCHY COMPANY-CL	EQUITY	579489105	16	266	SH	DEFINED
MCCORMICK & CO., INC.	EQUITY	579780206	4250	186,395	SH	DEFINED
MCDATA CORP CL A	EQUITY	580031201	1	170	SH	DEFINED
MCDATA CORP-CL A	EQUITY	580031201	929	171,072	SH	DEFINED
MCDERMOTT INTERNATIONAL, INC.	EQUITY	580037109	187	30,450	SH	DEFINED
MCDONALDS CORP	EQUITY	580135101	3982	225,500	SH	DEFINED
MCDONALD'S CORP.	EQUITY	580135101	9738	551,410	SH	DEFINED
MCG CAPITAL CORP	EQUITY	58047P107	29232	2,217,935	SH	DEFINED
MCGRATH RENTCORP	EQUITY	580589109	63	3,107	SH	DEFINED
MCGRAW-HILL, INC.	EQUITY	580645109	5109	83,450	SH	DEFINED
MCKESSON CORP.	EQUITY	58155Q103	4860	171,534	SH	DEFINED
MCSI INC	EQUITY	55270M108	37	7,470	SH	DEFINED
MDU RESOURCES GROUP, INC.	EQUITY	552690109	2174	95,225	SH	DEFINED
MEADWESTVACO CORP	EQUITY	583334107	1707	88,881	SH	DEFINED
MEDAREX INC	EQUITY	583916101	79	23,638	SH	DEFINED
MEDAREX INC	EQUITY	583916101	335	100,000	SH	DEFINED
MEDCATH CORP	EQUITY	58404W109	24	2,150	SH	DEFINED
MED-DESIGN CORP	EQUITY	583926100	10	2,888	SH	DEFINED
MEDFORD BANCORP INC	EQUITY	584131106	79	2,268	SH	DEFINED
MEDIA GENERAL, INC. CLASS A	EQUITY	584404107	1565	30,783	SH	DEFINED
MEDIACOM COMMUNICATI	EQUITY	58446K105	98	18,203	SH	DEFINED
MEDICAL STAFFING NETWORK HOLDINGS	EQUITY	58463F104	40	2,647	SH	DEFINED
MEDICINES CO	EQUITY	584688105	2360	215,000	SH	DEFINED
MEDICINES COMPANY	EQUITY	584688105	88	8,059	SH	DEFINED
MEDICIS PHARMACEUTIC	EQUITY	584690309	17	413	SH	DEFINED
MEDICIS PHARMACEUTICAL CL A NE	EQUITY	584690309	35763	875050	SH	Sole
MEDIMMUNE, INC.	EQUITY	584699102	3350	160,134	SH	DEFINED
MEDIS TECHNOLOGIES LTD	EQUITY	58500P107	16	3,667	SH	DEFINED
MEDQUIST, INC.	EQUITY	584949101	80	3,424	SH	DEFINED
MEDSOURCE TECHNOLOGIES	EQUITY	58505Y103	21	2,824	SH	DEFINED
Medtronic	EQUITY	585055106	1339	31,800	SH	DEFINED
MEDTRONIC, INC.	EQUITY	585055106	21942	520,950	SH	DEFINED
MEEMIC HOLDINGS INC	EQUITY	585135106	10	351	SH	DEFINED
MELLON FINANCIAL CORPORATION	EQUITY	58551A108	6763	260,800	SH	DEFINED
MELLON FINL CORP	EQUITY	58551A108	3843	148,200	SH	DEFINED
MEMBERWORKS INCORPORATED	EQUITY	586002107	55	3,146	SH	DEFINED
MEMC ELECTRONIC MATERIALS, INC	EQUITY	552715104	23	6,888	SH	DEFINED
MENS WEARHOUSE, INC.	EQUITY	587118100	153	10,441	SH	DEFINED
MENTOR CORP.	EQUITY	587188103	213	6,685	SH	DEFINED
MENTOR GRAPHICS CORP.	EQUITY	587200106	533	109,303	SH	DEFINED
MERCANTILE BANKSHARES CORP.	EQUITY	587405101	3562	93,331	SH	DEFINED
MERCHANTS BANCSHARES	EQUITY	588448100	33	1,354	SH	DEFINED
MERCK & CO INC.	EQUITY	589331107	12416	271,619	SH	DEFINED
MERCK & CO., INC.	EQUITY	589331107	48864	1,068,990	SH	DEFINED
Merck and Co Inc	EQUITY	589331107	2144	46,900	SH	DEFINED
MERCURY COMPUTER SYSTEMS INC	EQUITY	589378108	173	7,345	SH	DEFINED
MERCURY GENERAL CORP	EQUITY	589400100	16	374	SH	DEFINED
MERCURY INTERACTIVE CORP.	EQUITY	589405109	682	39,722	SH	DEFINED
MERCURY INTERACTIVE CP COM	EQUITY	589405109	30122	1755376	SH	Sole
MEREDITH CORP	EQUITY	589433101	940	21,840	SH	DEFINED
MERIDIAN MED TECH INC COM	EQUITY	589658103	2678	74500	SH	Sole
MERIDIAN MED TECHNOLOG	EQUITY	589658103	41	1,145	SH	DEFINED
MERIDIAN RESOURCE CORP	EQUITY	58977Q109	23	10,726	SH	DEFINED
MERISTAR HOSPITALITY CORP.	EQUITY	58984Y103	119	13,851	SH	DEFINED

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MERIT MED SYS INC	EQUITY	589889104	75	3,902	SH	DEFINED
MERITAGE CORPORATION	EQUITY	59001A102	106	2,996	SH	DEFINED
MERIX CORPORATION	EQUITY	590049102	38	4,614	SH	DEFINED
MERRILL LYNCH & CO., INC.	EQUITY	590188108	13530	410,620	SH	DEFINED
MERRILL LYNCH + CO INC	EQUITY	590188108	7564	229,550	SH	DEFINED
MESA AIR GROUP INC	EQUITY	590479101	986	270,000	SH	DEFINED
MESA AIRLINES, INC.	EQUITY	590479101	38	10,467	SH	DEFINED
MESABA HOLDINGS, INC.	EQUITY	59066B102	18	3,250	SH	DEFINED
MESTEK, INC.	EQUITY	590829107	19	1,034	SH	DEFINED
METASOLV INC.	EQUITY	59139P104	15	9,828	SH	DEFINED
METHODE ELECTRONICS, INC., CLASS A	EQUITY	591520200	106	11,591	SH	DEFINED
METLIFE INC	EQUITY	59156R108	4437	195,000	SH	DEFINED
METLIFE, INC.	EQUITY	59156R108	6842	300,630	SH	DEFINED
METRIS COMPANIES INC	EQUITY	591598107	202	87,456	SH	DEFINED
METRO ONE TELECOMMUNICATIONS	EQUITY	59163F105	53	6,281	SH	DEFINED
METRO-GOLDWYN-MAYER	EQUITY	591610100	281	23,476	SH	DEFINED
METTLER-TOLEDO INTERNATIONAL	EQUITY	592688105	12	455	SH	DEFINED
MGE ENERGY INC	EQUITY	55277P104	1872	72,940	SH	DEFINED
MGI PHARMA INC	EQUITY	552880106	60	8,517	SH	DEFINED
MGIC INVESTMENT CORP.	EQUITY	552848103	2295	56,208	SH	DEFINED
MGM GRAND INC	EQUITY	552953101	37	980	SH	DEFINED
MICHAEL BAKER CORP.	EQUITY	057149106	18	1,730	SH	DEFINED
MICHAELS STORES INC COM	EQUITY	594087108	48029	1050958	SH	Sole
MICHAELS STORES, INC.	EQUITY	594087108	4038	88,353	SH	DEFINED
MICREL, INC.	EQUITY	594793101	758	123,101	SH	DEFINED
MICROCHIP TECHNOLOGY COM	EQUITY	595017104	14559	711948	SH	Sole
MICROCHIP TECHNOLOGY, INC.	EQUITY	595017104	5606	274,148	SH	DEFINED
MICROMUSE INC	EQUITY	595094103	64	25,373	SH	DEFINED
MICRON TECHNOLOGY, INC.	EQUITY	595112103	4306	348,120	SH	DEFINED
MICROS SYSTEMS, INC.	EQUITY	594901100	131	5,630	SH	DEFINED
MICROSEMI CORP.	EQUITY	595137100	55	9,800	SH	DEFINED
Microsoft Corp	EQUITY	594918104	1358	30,000	SH	DEFINED
MICROSOFT CORP	EQUITY	594918104	31393	717,708	SH	DEFINED
MICROSOFT CORP.	EQUITY	594918104	162327	3,711,190	SH	DEFINED
MICROSTRATEGY INC	EQUITY	594972408	1	75	SH	DEFINED
MICROTUNE INC	EQUITY	59514P109	36	14,801	SH	DEFINED
MID ATLANTIC MED SERVICES, INC	EQUITY	59523C107	22	607	SH	DEFINED
MID ATLANTIC REALTY TRUST	EQUITY	595232109	95	5,912	SH	DEFINED
MID STATE BANCSHARES	EQUITY	595440108	134	8,178	SH	DEFINED
MID-AMERICA APT. COMMUNITIES	EQUITY	59522J103	119	4,786	SH	DEFINED
MIDAS, INC.	EQUITY	595626102	9	1,878	SH	DEFINED
MIDDLESEX WATER CO	EQUITY	596680108	58	2,595	SH	DEFINED
MIDLAND CO COM	EQUITY	597486109	46	2,718	SH	DEFINED
MIDWAY GAMES INC.	EQUITY	598148104	51	9,336	SH	DEFINED
MIDWEST BANC HOLDINGS INC.	EQUITY	598251106	60	3,143	SH	DEFINED
MIDWEST EXPRESS HOLDINGS, INC.	EQUITY	597911106	18	4,450	SH	DEFINED
MILACRON, INC.	EQUITY	598709103	26	5,803	SH	DEFINED
MILLENNIUM CHEMICALS INC.	EQUITY	599903101	211	21,365	SH	DEFINED
MILLENNIUM PHARMACEUTICALS, IN	EQUITY	599902103	3624	388,842	SH	DEFINED
MILLIPORE CORP.	EQUITY	601073109	710	22,323	SH	DEFINED
MILLS CORP COM	EQUITY	601148109	6851	231000	SH	Sole
MILLS CORP.	EQUITY	601148109	2439	82,223	SH	DEFINED
MIM CORP	EQUITY	553044108	74	7,783	SH	DEFINED
MINAS BUENAVENTURA-SPON ADR	EQUITY	204448104	1277	59,680	SH	DEFINED
MINE SAFETY APPLIANCES CO.	EQUITY	602720104	104	2,663	SH	DEFINED
MINERALS TECHNOLOGIES, INC.	EQUITY	603158106	1243	33,535	SH	DEFINED
MIPS TECHNOLOGIES INC	EQUITY	604567107	16	12,083	SH	DEFINED
MIRANT CORP.	EQUITY	604675108	609	275,486	SH	DEFINED

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MISSION WEST PROPERTIES	EQUITY	605203108	54	4,905	SH	DEFINED
MISSISSIPPI VALLEY BANCSHARES,	EQUITY	605720101	99	1,983	SH	DEFINED
MKS INSTRUMENTS, INC.	EQUITY	55306N104	3	311	SH	DEFINED
MOBILE MINI INC.	EQUITY	60740F105	54	4,201	SH	DEFINED
MOBILE TELESYSTEMS-SP ADR	EQUITY	607409109	1378	45,615	SH	DEFINED
MODINE MANUFACTURING CO.	EQUITY	607828100	1027	54,012	SH	DEFINED
MODTECH HLDGS INC	EQUITY	60783C100	30	3,014	SH	DEFINED
MOHAWK INDS INC COM	EQUITY	608190104	38721	779889	SH	Sole
MOHAWK INDUSTRIES, INC.	EQUITY	608190104	4407	88,756	SH	DEFINED
MOLECULAR DEVICES CORP.	EQUITY	60851C107	65	5,188	SH	DEFINED
MOLEX, INC.	EQUITY	608554101	2059	87,543	SH	DEFINED
MONACO COACH CORP	EQUITY	60886R103	162	8,107	SH	DEFINED
MONARCH CASINO & RESOR	EQUITY	609027107	15	1,096	SH	DEFINED
MONDAVI, ROBERT CORP. CLASS A	EQUITY	609200100	96	3,156	SH	DEFINED
MONOLITHIC SYS TECHNOL	EQUITY	609842109	61	6,075	SH	DEFINED
MONRO MUFFLER BRAKE IN	EQUITY	610236101	33	1,828	SH	DEFINED
MONSANTO CO	EQUITY	61166W101	1877	112,569	SH	DEFINED
MONSANTO CO NEW	EQUITY	61166W101	5	340	SH	DEFINED
MONTEREY PASTA CO	EQUITY	612570101	22	4,775	SH	DEFINED
MONY GROUP, INC.	EQUITY	615337102	1568	63,551	SH	DEFINED
MOODYS CORP COM	EQUITY	615369105	20488	422430	SH	Sole
MOODY'S CORP.	EQUITY	615369105	3301	68,066	SH	DEFINED
MOOG INC.	EQUITY	615394202	145	5,125	SH	DEFINED
MORGAN STANLEY	EQUITY	617446448	16137	476,310	SH	DEFINED
MORGAN STANLEY	EQUITY	617446448	6785	200,290	SH	DEFINED
MORGAN STANLEY DEAN WITTER & C REPO	EQUITY	568427108	24	2,233	SH	DEFINED
MOSSIMO INC	EQUITY	619696107	10	1,656	SH	DEFINED
MOTHERS WK INC	EQUITY	619903107	26	689	SH	DEFINED
MOTOROLA, INC.	EQUITY	620076109	11529	1,132,490	SH	DEFINED
MOVADO GROUP, INC.	EQUITY	624580106	51	3,148	SH	DEFINED
MOVIE GALLERY, INC.	EQUITY	624581104	88	5,861	SH	DEFINED
MPS GROUP INC	EQUITY	553409103	970	167,163	SH	DEFINED
MRO SOFTWARE	EQUITY	55347W105	52	5,970	SH	DEFINED
MRV COMMUNICATIONS, INC.	EQUITY	553477100	26	30,757	SH	DEFINED
MSC INDUSTRIAL DIRECT CO.	EQUITY	553530106	3	250	SH	DEFINED
MSC SOFTWARE CORPORATION	EQUITY	553531104	74	8,637	SH	DEFINED
MTR GAMING GROUP INC	EQUITY	553769100	66	7,130	SH	DEFINED
MTS SYSTEMS CORP.	EQUITY	553777103	68	7,147	SH	DEFINED
MUELLER INDUSTRIES, INC.	EQUITY	624756102	247	9,537	SH	DEFINED
MULTIMEDIA GAMES INC	EQUITY	625453105	68	3,474	SH	DEFINED
MURPHY OIL CORP.	EQUITY	626717102	4998	60,895	SH	DEFINED
MYERS INDUSTRIES, INC.	EQUITY	628464109	79	6,275	SH	DEFINED
MYKROLIS CORP	EQUITY	62852P103	83	13,459	SH	DEFINED
MYLAN LABORATORIES INC.	EQUITY	628530107	5465	166,927	SH	DEFINED
MYRIAD GENETICS INC	EQUITY	62855J104	128	8,083	SH	DEFINED
MYRIAD GENETICS INC	EQUITY	62855J104	634	40,000	SH	DEFINED
NABI BIOPHARMACEUTICALS	EQUITY	629519109	71	13,110	SH	DEFINED
NABORS INDUSTRIES LTD	EQUITY	G6359F103	2032	62,040	SH	DEFINED
NABORS INDUSTRIES LTD	EQUITY	G6359F103	26633	813,215	SH	DEFINED
NACCO INDUSTRIES, INC. CLASS A	EQUITY	629579103	72	1,817	SH	DEFINED
NANOMETRICS INC.	EQUITY	630077105	6	2,442	SH	DEFINED
NAPRO BIOTHERAPEUTICS INC	EQUITY	630795102	10	8,658	SH	DEFINED
NARA BANCORP INC	EQUITY	63080P105	23	1,353	SH	DEFINED
NASB FINL INC	EQUITY	628968109	22	1,038	SH	DEFINED
NASHFINCH CO.	EQUITY	631158102	51	3,732	SH	DEFINED
NASSDA CORP	EQUITY	63172M101	9	1,696	SH	DEFINED
NASTECH PHARMACEUTICAL	EQUITY	631728409	22	2,680	SH	DEFINED
NATCO GROUP INC	EQUITY	63227W203	23	3,113	SH	DEFINED

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NATIONAL BEVERAGE CORP.	EQUITY	635017106	17	1,225	SH	DEFINED
NATIONAL CITY CORP	EQUITY	635405103	5153	180,600	SH	DEFINED
NATIONAL CITY CORP.	EQUITY	635405103	7607	266,630	SH	DEFINED
NATIONAL COMMERCE BANCORP.	EQUITY	63545P104	6888	274,985	SH	DEFINED
NATIONAL DATA CORP.	EQUITY	639480102	170	10,937	SH	DEFINED
NATIONAL EQUIPMENT SERVICES	EQUITY	635847106	45	75,000	SH	DEFINED
NATIONAL FUEL GAS CO.	EQUITY	636180101	4251	213,946	SH	DEFINED
NATIONAL HEALTH INVESTORS, INC	EQUITY	63633D104	1103	72,343	SH	DEFINED
NATIONAL HEALTH REALTY	EQUITY	635905102	32	2,006	SH	DEFINED
NATIONAL HEALTHCARE CORP	EQUITY	635906100	51	2,849	SH	DEFINED
NATIONAL INSTRUMENTS CORP.	EQUITY	636518102	1497	68,386	SH	DEFINED
NATIONAL PENN BANCSHARES, INC.	EQUITY	637138108	169	6,041	SH	DEFINED
NATIONAL PRESTO INDUSTRIES	EQUITY	637215104	46	1,603	SH	DEFINED
NATIONAL PROCESSING INC	EQUITY	637229105	2	104	SH	DEFINED
NATIONAL SEMICONDUCTOR CORP.	EQUITY	637640103	952	79,752	SH	DEFINED
NATIONAL WESTERN LIFE INS. CO. CLASS	EQUITY	638522102	74	730	SH	DEFINED
NATIONAL-OILWELL INC COM	EQUITY	637071101	40120	2070176	SH	Sole
NATIONAL-OILWELL, INC.	EQUITY	637071101	16413	846,921	SH	DEFINED
NATIONWIDE FINANCIAL	EQUITY	638612101	8	299	SH	DEFINED
NATIONWIDE HEALTH PROPERTIES	EQUITY	638620104	370	21,679	SH	DEFINED
NATURES SUNSHINE PRODUCTS, INC	EQUITY	639027101	42	3,905	SH	DEFINED
NAUTICA ENTERPRISES, INC.	EQUITY	639089101	89	8,517	SH	DEFINED
NAUTILUS GROUP INC	EQUITY	63910B102	198	10,157	SH	DEFINED
NAVIGANT CONSULTING CO.	EQUITY	63935N107	73	13,236	SH	DEFINED
NAVIGANT INTERNATIONAL, INC.	EQUITY	63935R108	43	4,111	SH	DEFINED
NAVIGATORS GROUP INC	EQUITY	638904102	28	1,372	SH	DEFINED
NAVISTAR INTERNATIONAL CORP.	EQUITY	63934E108	578	26,657	SH	DEFINED
NBC CAPITAL CORP	EQUITY	628729105	59	2,361	SH	DEFINED
NBT BANCORP, INC.	EQUITY	628778102	175	10,154	SH	DEFINED
NBTY, INC.	EQUITY	628782104	180	13,887	SH	DEFINED
NCI BUILDING SYSTEMS, INC.	EQUITY	628852105	117	6,233	SH	DEFINED
NCO GROUP, INC.	EQUITY	628858102	72	6,341	SH	DEFINED
NCR CORP.	EQUITY	62886E108	854	43,137	SH	DEFINED
NEIMAN MARCUS GROUP INC CL A	EQUITY	640204202	1675	63,823	SH	DEFINED
NEOFORMA INC	EQUITY	640475505	24	2,539	SH	DEFINED
NEOPHARM INC	EQUITY	640919106	54	3,831	SH	DEFINED
NEOSE TECHNOLOGIES, INC.	EQUITY	640522108	29	3,714	SH	DEFINED
NET2PHONE, INC.	EQUITY	64108N106	14	6,018	SH	DEFINED
NETBANK INC	EQUITY	640933107	173	16,595	SH	DEFINED
NETEGRITY, INC.	EQUITY	64110P107	19	9,110	SH	DEFINED
NETFLIX.COM INC	EQUITY	64110L106	18	1,872	SH	DEFINED
NETIQ CORP.	EQUITY	64115P102	195	13,418	SH	DEFINED
NETRATINGS INC	EQUITY	64116M108	15	2,588	SH	DEFINED
NETRO CORP	EQUITY	64114R109	7	3,372	SH	DEFINED
NETSCOUT SYSTEMS INC	EQUITY	64115T104	22	6,110	SH	DEFINED
NETSCREEN TECHNOLOGIES INC	EQUITY	64117V107	37	3,402	SH	DEFINED
NETWORK APPLIANCE, INC.	EQUITY	64120L104	1163	158,709	SH	DEFINED
Network Associates	EQUITY	640938106	425	40,000	SH	DEFINED
NETWORKS ASSOCIATES, INC.	EQUITY	640938106	2234	210,190	SH	DEFINED
NEUBERGER BERMAN INC	EQUITY	641234109	2504	92,921	SH	DEFINED
NEUROCRINE BIOSCIENCES INC	EQUITY	64125C109	3280	80,000	SH	DEFINED
NEUROCRINE BIOSCIENCES, INC.	EQUITY	64125C109	391	9,547	SH	DEFINED
NEUROGEN CORP.	EQUITY	64124E106	35	4,399	SH	DEFINED
NEW CENTURY FINANCIAL CORP	EQUITY	64352D101	125	5,336	SH	DEFINED
NEW ENGLAND BUSINESS SERVICE	EQUITY	643872104	83	3,928	SH	DEFINED
NEW JERSEY RESOURCES CORP.	EQUITY	646025106	301	9,143	SH	DEFINED
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	8203	444,872	SH	DEFINED
NEW PLAN EXCEL REALTY TRUST	EQUITY	648053106	21602	1171500	SH	Sole

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NEW YORK COMMUNITY BANCORP INC	EQUITY	649445103	4037	143,293	SH	DEFINED
NEW YORK TIMES CO	EQUITY	650111107	8331	183,300	SH	DEFINED
NEW YORK TIMES CO. CLASS A	EQUITY	650111107	3040	66,876	SH	DEFINED
NEWELL RUBBERMAID INC	EQUITY	651229106	22719	735,955	SH	DEFINED
NEWELL RUBBERMAID, INC.	EQUITY	651229106	3643	118,025	SH	DEFINED
NEWFIELD EXPLORATION	EQUITY	651290108	20	608	SH	DEFINED
NEWFOCUS, INC.	EQUITY	644383101	61	22,594	SH	DEFINED
NEWMONT MINING CORP HLDG CO	EQUITY	651639106	4879	177,343	SH	DEFINED
NEWPARK RESOURCES, INC.	EQUITY	651718504	97	24,389	SH	DEFINED
NEWPORT CORP	EQUITY	651824104	714	63,262	SH	DEFINED
NEWTEK CAPITAL INC	EQUITY	652526104	3298	999,333	SH	DEFINED
NEXT LEVEL COMMUNICATION	EQUITY	65333U104	4	5,615	SH	DEFINED
NEXTEL COMMUNICATIONS, INC. CLASS A	EQUITY	65332V103	3273	433,573	SH	DEFINED
NEXTEL PARTNERS INC	EQUITY	65333F107	392	72,950	SH	DEFINED
NIC INC	EQUITY	62914B100	14	8,172	SH	DEFINED
NICOR, INC.	EQUITY	654086107	4746	168,300	SH	DEFINED
Nike Inc	EQUITY	654106103	1080	25,000	SH	DEFINED
NIKE INC	EQUITY	654106103	1726	39,975	SH	DEFINED
NIKE, INC. CLASS B	EQUITY	654106103	5989	138,710	SH	DEFINED

NISOURCE, INC.	EQUITY	65473P105	1702	98,783	SH	DEFINED
NITCHES INC	EQUITY	65476M109	647	95,750	SH	DEFINED
NL INDUSTRIES, INC.	EQUITY	629156407	1012	69,764	SH	DEFINED
NN INC	EQUITY	629337106	36	3,858	SH	DEFINED
NOBLE CORPORATION	EQUITY	G65422100	1776	57,290	SH	DEFINED
NOBLE ENERGYINC	EQUITY	655044105	2594	76,367	SH	DEFINED
NOBLE ENRGY INC COM	EQUITY	655044105	50001	1471918	SH	Sole
NOKIA CORP A ADR	EQUITY	654902204	25	1,890	SH	DEFINED
NOKIA CORP SPON-ADR	EQUITY	654902204	3940	297,350	SH	DEFINED
NORDSON CORP.	EQUITY	655663102	1229	51,758	SH	DEFINED
NORDSTROM, INC.	EQUITY	655664100	1061	59,169	SH	DEFINED
NORFOLK SOUTHERN CORP.	EQUITY	655844108	3470	171,885	SH	DEFINED
NORTEK, INC.	EQUITY	656559101	125	2,883	SH	DEFINED
NORTEL NETWORKS CORP	EQUITY	656568102	2	3,475	SH	DEFINED
NORTEL NETWORKS CORP.	EQUITY	656568102	608	1,126,840	SH	DEFINED
NORTH FORK BANCORPORATION	EQUITY	659424105	2081	55,000	SH	DEFINED
NORTH FORK BANCORPORATION INC.	EQUITY	659424105	2724	71,978	SH	DEFINED
NORTH PITTSBURGH SYSTEMS	EQUITY	661562108	68	5,088	SH	DEFINED
NORTHEAST UTILITIES	EQUITY	664397106	3077	182,075	SH	DEFINED
NORTHERN TRUST CORP.	EQUITY	665859104	3696	97,980	SH	DEFINED
NORTHROP GRUMMAN CORP	EQUITY	666807102	18941	152,700	SH	DEFINED
NORTHROP GRUMMAN CORP.	EQUITY	666807102	22612	182,300	SH	DEFINED
NORTHWEST AIRLINES CORP CL-A	EQUITY	667280101	5	778	SH	DEFINED
NORTHWEST BANCORP INC.	EQUITY	667328108	47	3,679	SH	DEFINED
NORTHWEST NATURAL GAS CO.	EQUITY	667655104	272	9,277	SH	DEFINED
NORTHWEST PIPE COMPANY	EQUITY	667746101	35	1,945	SH	DEFINED
NORTHWESTERN CORP.	EQUITY	668074107	1649	168,973	SH	DEFINED
NOVADIGM INC	EQUITY	669937104	9	4,599	SH	DEFINED
NOVASTAR FINL INC	EQUITY	669947400	77	3,538	SH	DEFINED
NOVELL, INC .	EQUITY	670006105	609	290,041	SH	DEFINED
NOVELLUS SYS INC	EQUITY	670008101	4023	193,300	SH	DEFINED
NOVELLUS SYSTEMS, INC.	EQUITY	670008101	1792	86,117	SH	DEFINED
NOVEN PHARMACEUTICALS, INC.	EQUITY	670009109	86	7,052	SH	DEFINED
NPS PHARMACEUTICALS INC.	EQUITY	62936P103	180	8,752	SH	DEFINED
NPS PHARMACEUTICALS INC	EQUITY	62936P103	1028	50,000	SH	DEFINED
NS GROUP, INC.	EQUITY	628916108	34	5,805	SH	DEFINED
NU HORIZONS ELEC CORP	EQUITY	669908105	29	4,869	SH	DEFINED
NU SKIN ENTERPRISES, INC. CLASS A	EQUITY	67018T105	183	15,014	SH	DEFINED
NUANCE COMMUNICATIONS, INC.	EQUITY	669967101	17	9,806	SH	DEFINED

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NUCOR CORP.	EQUITY	670346105	1313	34,649	SH	DEFINED
NUEVO ENERGY CO.	EQUITY	670509108	58	5,332	SH	DEFINED
NUI CORPORATION	EQUITY	629431107	1934	89,546	SH	DEFINED
NUMERICAL TECHNOLOGIES, INC.	EQUITY	67053T101	24	8,253	SH	DEFINED
NVIDIA CORP	EQUITY	67066G104	847	98,993	SH	DEFINED
NVR, INC.	EQUITY	62944T105	22	75	SH	DEFINED
NYFIX INC	EQUITY	670712108	33	8,482	SH	DEFINED
NYMAGIC, INC.	EQUITY	629484106	7	493	SH	DEFINED
OAK TECHNOLOGY, INC.	EQUITY	671802106	60	18,966	SH	DEFINED
OAKLEY INC.	EQUITY	673662102	87	8,704	SH	DEFINED
OCCIDENTAL PETROLEUM CORP.	EQUITY	674599105	4583	161,470	SH	DEFINED
OCEAN ENERGY INC NEW	EQUITY	67481E106	5061	253,700	SH	DEFINED
OCEAN ENERGY INC TEX COM	EQUITY	67481E106	26811	1343914	SH	Sole
OCEAN ENERGY, INC.	EQUITY	67481E106	4675	234,327	SH	DEFINED
OCEANEERING INTERNATIONAL, INC	EQUITY	675232102	199	7,820	SH	DEFINED
OCEANFIRST FINANCIAL CORP	EQUITY	675234108	73	3,549	SH	DEFINED
O'CHARLEY'S INC.	EQUITY	670823103	101	5,370	SH	DEFINED
OCTEL CORP.	EQUITY	675727101	63	3,346	SH	DEFINED
OCULAR SCIENCES, INC.	EQUITY	675744106	134	5,754	SH	DEFINED
OCWEN FINANCIAL CORP.	EQUITY	675746101	37	12,657	SH	DEFINED
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	121	4,027	SH	DEFINED
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	3151	105200	SH	Sole
ODYSSEY HEALTHCARE INC	EQUITY	67611V101	1572	52,500	SH	DEFINED
ODYSSEY RE HLDGS CORP	EQUITY	67612W108	94	5,678	SH	DEFINED
OFFICE DEPOT INC	EQUITY	676220106	7810	632,900	SH	DEFINED
OFFICE DEPOT, INC.	EQUITY	676220106	1693	137,191	SH	DEFINED
OFFICEMAX, INC.	EQUITY	67622M108	160	39,100	SH	DEFINED
OFFSHORE LOGISTICS, INC.	EQUITY	676255102	120	6,667	SH	DEFINED
OGE ENERGY CORP.	EQUITY	670837103	2457	145,669	SH	DEFINED
OHIO CASUALTY CORP.	EQUITY	677240103	1583	97,261	SH	DEFINED
OIL STATES INTERNATIONAL INC	EQUITY	678026105	58	5,777	SH	DEFINED
OLD NATL BANCORP	EQUITY	680033107	22	885	SH	DEFINED
OLD REPUBLIC INTL CORP.	EQUITY	680223104	4559	160,627	SH	DEFINED
OLD SECOND BANCORP INC	EQUITY	680277100	90	2,360	SH	DEFINED
OLIN CORP.	EQUITY	680665205	1507	92,033	SH	DEFINED
OM GROUP INC	EQUITY	670872100	17	406	SH	DEFINED
OMEGA FINANCIAL CORP.	EQUITY	682092101	94	2,791	SH	DEFINED
OMEGA HEALTHCARE INVESTORS	EQUITY	681936100	31	5,450	SH	DEFINED
OMNICARE, INC.	EQUITY	681904108	2649	125,416	SH	DEFINED
OMNICELL INC	EQUITY	68213N109	29	4,924	SH	DEFINED
OMNICOM GROUP, INC.	EQUITY	681919106	5369	96,430	SH	DEFINED
OMNIVISION TECHNOLOGIE	EQUITY	682128103	44	6,727	SH	DEFINED
OMNOVA SOLUTIONS	EQUITY	682129101	62	13,448	SH	DEFINED
ON ASSIGNMENT, INC.	EQUITY	682159108	59	7,168	SH	DEFINED
ON SEMICONDUCTOR CORPORATION	EQUITY	682189105	12	9,465	SH	DEFINED
ONEIDA LTD.	EQUITY	682505102	68	4,902	SH	DEFINED
ONEOK, INC.	EQUITY	682680103	2123	112,334	SH	DEFINED
ONYX PHARMACEUTICALS INC	EQUITY	683399109	20	4,676	SH	DEFINED
ONYX SOFTWARE CORP.	EQUITY	683402101	28	14,901	SH	DEFINED
OPENWAVE SYSTEMS INC.	EQUITY	683718100	54	87,464	SH	DEFINED
OPLINK COMMUNICATIONS INC	EQUITY	68375Q106	20	34,861	SH	DEFINED
OPNET TECHNOLOGIES	EQUITY	683757108	22	3,427	SH	DEFINED
OPTICAL COMMUNICATION PROD	EQUITY	68382T101	4	5,071	SH	DEFINED
OPTION CARE INC	EQUITY	683948103	38	4,324	SH	DEFINED
OPTION CARE INC COM	EQUITY	683948103	3891	439700	SH	Sole
ORACLE CORP.	EQUITY	68389X105	38319	4,875,250	SH	DEFINED
ORASURE TECHNOLOGIES INC	EQUITY	68554V108	39	8,893	SH	DEFINED
ORBITAL SCIENCES CORP.	EQUITY	685564106	142	41,734	SH	DEFINED

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OREGON STEEL MILLS, INC.	EQUITY	686079104	54	8,749	SH	DEFINED
O'REILLY AUTOMOTIVE, INC.	EQUITY	686091109	15	518	SH	DEFINED
ORIENTAL FINANCIAL GROUP	EQUITY	68618W100	91	4,134	SH	DEFINED
ORTHODONTIC CENTERS OF AMERICA	EQUITY	68750P103	172	16,038	SH	DEFINED
ORTHOLOGIC CORP	EQUITY	68750J107	42	10,837	SH	DEFINED
OSHKOSH B'GOSH, INC. CLASS A	EQUITY	688222207	120	3,482	SH	DEFINED
OSHKOSH TRUCK CORP CL B	EQUITY	688239201	288	5,098	SH	DEFINED
OSI PHARMACEUTICALS	EQUITY	671040103	209	12,315	SH	DEFINED
OSI PHARMACEUTICALS INC	EQUITY	671040103	4412	260,000	SH	DEFINED
OSI SYSTEMS INC	EQUITY	671044105	39	2,272	SH	DEFINED
OSMONICS INC	EQUITY	688350107	43	3,598	SH	DEFINED
OTTER TAIL POWER CO.	EQUITY	689648103	222	8,425	SH	DEFINED
OUTBACK STEAKHOUSE INC.	EQUITY	689899102	2804	102,030	SH	DEFINED
OVERLAND STORAGE INC	EQUITY	690310107	56	5,135	SH	DEFINED
OVERSEAS SHIPHOLDING GROUP	EQUITY	690368105	835	54,636	SH	DEFINED
OVERSTOCK.COM	EQUITY	690370101	6	1,020	SH	DEFINED
OVERTURE SERVICES INC	EQUITY	69039R100	408	17,323	SH	DEFINED
OWENS & MINOR, INC.	EQUITY	690732102	165	11,574	SH	DEFINED
OWENS-ILLINOIS, INC.	EQUITY	690768403	18	1,608	SH	DEFINED
OXFORD HEALTH PLANS, INC.	EQUITY	691471106	5881	151,025	SH	DEFINED
OXFORD INDS INC.	EQUITY	691497309	45	2,058	SH	DEFINED
P A M TRANSN SVCS INC	EQUITY	693149106	20	1,050	SH	DEFINED
P G & E CORP.	EQUITY	69331C108	1961	174,144	SH	DEFINED
P. F. CHANGS CHINA BISTRO INC.	EQUITY	69333Y108	159	5,471	SH	DEFINED
PACCAR, INC	EQUITY	693718108	1868	55,285	SH	DEFINED
PACER INTL INC TN	EQUITY	69373H106	3980	350,700	SH	DEFINED
PACIFIC CAPITAL BANCORP	EQUITY	69404P101	323	11,877	SH	DEFINED
PACIFIC NORTHWEST BANCORP	EQUITY	69466M103	142	5,230	SH	DEFINED
PACIFIC SUNWEAR CA INC COM	EQUITY	694873100	25884	1271300	SH	Sole
PACIFIC SUNWEAR OF CALIFORNIA	EQUITY	694873100	208	10,226	SH	DEFINED
PACIFIC UN BK CALIF	EQUITY	695025106	40	3,595	SH	DEFINED

PACIFICARE HEALTH SYSTEMS INC CLASS A	EQUITY	695112102	1356	58,730	SH	DEFINED
PACKAGING CORP OF AMERICA	EQUITY	695156109	2426	138,555	SH	DEFINED
PACKETEER, INC	EQUITY	695210104	23	7,640	SH	DEFINED
PACTIV CORP	EQUITY	695257105	2319	141,000	SH	DEFINED
PACTIV CORPORATION	EQUITY	695257105	1158	70,388	SH	DEFINED
PAIN THERAPEUTICS INC	EQUITY	69562K100	22	5,416	SH	DEFINED
PALL CORP	EQUITY	696429307	859	54,418	SH	DEFINED
PALM HARBOR HOMES, INC	EQUITY	696639103	68	5,844	SH	DEFINED
PALM, INC	EQUITY	696642107	217	293,410	SH	DEFINED
PAN PACIFIC RETAIL COM	EQUITY	69806L104	7948	230500	SH	Sole
PAN PACIFIC RETAIL PROPERTIES	EQUITY	69806L104	390	11,311	SH	DEFINED
PANAMSAT CORP	EQUITY	697933109	117	6,763	SH	DEFINED
PANERA BREAD COMPANY CL A	EQUITY	69840W108	210	7,790	SH	DEFINED
PAPA JOHNS INTERNATIONAL, INC	EQUITY	698813102	883	30,302	SH	DEFINED
PARADYNE NETWORKS INC	EQUITY	69911G107	12	9,315	SH	DEFINED
PARAMETRIC TECHNOLOGY CORP.	EQUITY	699173100	367	204,114	SH	DEFINED
PAREXEL INTERNATIONAL CORP.	EQUITY	699462107	68	8,034	SH	DEFINED
PARK ELECTROCHEMICAL CORP.	EQUITY	700416209	97	5,793	SH	DEFINED
PARK NATIONAL CORP.	EQUITY	700658107	16	175	SH	DEFINED
PARK PLACE ENTERTAINMENT	EQUITY	700690100	3194	401,730	SH	DEFINED
PARKER DRILLING CO.	EQUITY	701081101	58	26,360	SH	DEFINED
PARKER HANNIFIN CORP.	EQUITY	701094104	2443	63,933	SH	DEFINED
PARKERVISION, INC	EQUITY	701354102	33	2,889	SH	DEFINED
PARKVALE FINL CORP	EQUITY	701492100	38	1,620	SH	DEFINED
PARKWAY PROPERTIES, INC.	EQUITY	70159Q104	1747	51,615	SH	DEFINED
PARTNERRE LTD	EQUITY	G6852T105	8550	177,460	SH	DEFINED
PARTNERS TRUST FINCL G	EQUITY	70213A103	31	2,236	SH	DEFINED

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PARTY CITY CORP	EQUITY	702145103	27	1,999	SH	DEFINED
PATHMARK STORES INC	EQUITY	70322A101	93	10,206	SH	DEFINED
PATINA OIL & GAS CORP	EQUITY	703224105	232	8,127	SH	DEFINED
PATTERSON DENTAL CO.	EQUITY	703412106	4634	90,541	SH	DEFINED
PATTERSON UTI ENERGY INC	EQUITY	703481101	8862	347,400	SH	DEFINED
PATTERSON-UTI ENERGY INC	EQUITY	703481101	2679	105,012	SH	DEFINED
PAXAR CORP.	EQUITY	704227107	717	49,346	SH	DEFINED
PAXSON COMMUNICATIONS CORP.	EQUITY	704231109	23	10,440	SH	DEFINED
PAYCHEX INC	EQUITY	704326107	3440	141,750	SH	DEFINED
PAYCHEX, INC.	EQUITY	704326107	5252	216,390	SH	DEFINED
PAYLESS SHOESOURCE, INC.	EQUITY	704379106	2022	37,439	SH	DEFINED
PAYPAL INC	EQUITY	704508100	3291	157,376	SH	DEFINED
PC CONNECTION INC	EQUITY	69318J100	9	2,231	SH	DEFINED
PC-TEL INC.	EQUITY	69325Q105	35	6,802	SH	DEFINED
PDF SOLUTIONS INC	EQUITY	693282105	21	4,059	SH	DEFINED
PEABODY ENERGY CORP	EQUITY	704549104	1763	69,128	SH	DEFINED
PEAPACK-GLADSTONE FINL	EQUITY	704699107	66	1,021	SH	DEFINED
PEC SOLUTIONS INC	EQUITY	705107100	63	2,841	SH	DEFINED
PEDIATRIX MEDICAL GROUP	EQUITY	705324101	249	8,048	SH	DEFINED
PEETS COFFEE & TEA INC	EQUITY	705560100	38	2,948	SH	DEFINED
PEGASUS SOLUTIONS INC.	EQUITY	705906105	89	8,424	SH	DEFINED
PEGASYSTEMS INC	EQUITY	705573103	11	2,065	SH	DEFINED
PENFORD CORP	EQUITY	707051108	35	2,583	SH	DEFINED
PENN ENGINEERING & MFG CORP	EQUITY	707389300	44	3,966	SH	DEFINED
PENN NATIONAL GAMING, INC.	EQUITY	707569109	195	10,306	SH	DEFINED
PENN TRAFFIC CO NEW	EQUITY	707832200	24	3,621	SH	DEFINED
PENN VIRGINIA CORPORATION	EQUITY	707882106	88	2,710	SH	DEFINED
PENNFED FINANCIAL SVCS INC	EQUITY	708167101	46	1,690	SH	DEFINED
PENNRock FINL SVCS COR	EQUITY	708352109	68	2,351	SH	DEFINED
PENNSYLVANIA REAL ESTATE INV.	EQUITY	709102107	1124	43,619	SH	DEFINED
PENNZOIL-QUAKER STATE CO.	EQUITY	709323109	6671	303,663	SH	DEFINED
PENTAIR INC COM	EQUITY	709631105	46337	1246624	SH	Sole
PENTAIR INC.	EQUITY	709631105	2439	65,612	SH	DEFINED
PENTON MEDIA INC	EQUITY	709668107	1	5,054	SH	DEFINED
PENWEST PHARMACEUTICALS CO	EQUITY	709754105	39	4,702	SH	DEFINED
PEOPLES BANCORP INC	EQUITY	709789101	69	2,672	SH	DEFINED
PEOPLES BANK	EQUITY	710198102	8	358	SH	DEFINED

PEOPLES ENERGY CORP.	EQUITY	711030106	902	26,773	SH	DEFINED
PEOPLES HOLDING COMPANY	EQUITY	711148106	78	1,907	SH	DEFINED
PEOPLESOF, INC.	EQUITY	712713106	3743	302,572	SH	DEFINED
PEP BOYS-MANNY, MOE & JACK	EQUITY	713278109	200	16,304	SH	DEFINED
PEPCO HOLDINGS INC	EQUITY	713291102	4325	216,803	SH	DEFINED
PEPSI BOTTLING	EQUITY	713409100	2964	126,664	SH	DEFINED
PEPSIAMERICAS INC	EQUITY	71343P200	2899	204,126	SH	DEFINED
Pepsico	EQUITY	713448108	1478	40,000	SH	DEFINED
PEPSICO INC	EQUITY	713448108	10689	289,275	SH	DEFINED
PEPSICO, INC.	EQUITY	713448108	33403	904,010	SH	DEFINED
PEREGRINE PHARMACEUTICALS INC	EQUITY	713661106	14	32,414	SH	DEFINED
PEREZ COMPANC SA- SPON ADR	EQUITY	71367B103	60	44,400	SH	DEFINED
PERFORMANCE FOOD GROUP CO.	EQUITY	713755106	20	580	SH	DEFINED
PERICOM SEMICONDUCTOR CORP	EQUITY	713831105	58	6,675	SH	DEFINED
PERINI CORP	EQUITY	713839108	19765	4,705,882	SH	DEFINED
PERKINELMER INC.	EQUITY	714046109	300	54,995	SH	DEFINED
PEROT SYSTEM CORP.	EQUITY	714265105	8	895	SH	DEFINED
PERRIGO CO.	EQUITY	714290103	1237	116,396	SH	DEFINED
PER-SE TECHNOLOGIES	EQUITY	713569309	104	10,574	SH	DEFINED
PETCO ANIMAL SUPPLIES	EQUITY	716016209	4	192	SH	DEFINED
PETROLEO BRASILEIRO S.A. ADR	EQUITY	71654V408	336	31,320	SH	DEFINED

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PETROLEUM HELICOPTERS -VTG	EQUITY	716604103	23	859	SH	DEFINED
PETROQUEST ENERGY INC	EQUITY	716748108	41	9,176	SH	DEFINED
PETSMART, INC	EQUITY	716768106	3203	179,817	SH	DEFINED
PF CHANGS CHINA BISTRO COM	EQUITY	69333Y108	9705	334300	SH	Sole
PFF BANCORP, INC.	EQUITY	69331W104	106	3,841	SH	DEFINED
PFIZER INC	EQUITY	717081103	24927	858,813	SH	DEFINED
PFIZER, INC.	EQUITY	717081103	134645	4,396,958	SH	DEFINED
PHARMACEUTICAL PRODUCT DEVELOPMENT	EQUITY	717124101	12	604	SH	DEFINED
PHARMACEUTICAL RES INC COM	EQUITY	717125108	171	6,116	SH	DEFINED
PHARMACIA CORP	EQUITY	71713U102	8856	227,750	SH	DEFINED
PHARMACIA CORPORATION	EQUITY	71713U102	78627	2,022,290	SH	DEFINED
PHARMACOEPIA INC	EQUITY	71713B104	70	7,954	SH	DEFINED
PHELPS DODGE CORP.	EQUITY	717265102	1068	41,679	SH	DEFINED
PHILADELPHIA CONS. HLDG. CO.	EQUITY	717528103	169	5,712	SH	DEFINED
PHILADELPHIA SUBURBAN CORP.	EQUITY	718009608	17	826	SH	DEFINED
PHILIP MORRIS COMPANIES, INC.	EQUITY	718154107	72354	1,864,790	SH	DEFINED
PHILIP MORRIS COS INC	EQUITY	718154107	22993	592,615	SH	DEFINED
PHILLIPS-VAN HEUSEN CORP.	EQUITY	718592108	99	7,823	SH	DEFINED
PHOENIX COMPANIES INC	EQUITY	71902E109	20	1,450	SH	DEFINED
PHOENIX TECHNOLOGIES, LTD.	EQUITY	719153108	64	8,789	SH	DEFINED
PHOTON DYNAMICS	EQUITY	719364101	107	5,769	SH	DEFINED
PHOTRONICS INC.	EQUITY	719405102	90	8,950	SH	DEFINED
PICO HOLDINGS INC	EQUITY	693366205	24	2,211	SH	DEFINED
PIEDMONT NATURAL GAS CO., INC.	EQUITY	720186105	371	10,448	SH	DEFINED
PIER 1 IMPORTS, INC.	EQUITY	720279108	2377	124,627	SH	DEFINED
PILGRIMS PRIDE CORP.	EQUITY	721467108	48	5,176	SH	DEFINED
PINNACLE PARTNER	EQUITY	873168108	4974	119,240	SH	DEFINED
PINNACLE SYSTEMS, INC.	EQUITY	723481107	215	19,936	SH	DEFINED
PINNACLE WEST CAPITAL CORP.	EQUITY	723484101	1033	37,214	SH	DEFINED
PIONEER NATURAL RESOURCES CORP	EQUITY	723787107	3753	154,744	SH	DEFINED
PIONEER-STANDARD ELECTRONICS	EQUITY	723877106	74	10,185	SH	DEFINED
PITNEY BOWES INC	EQUITY	724479100	5082	166,676	SH	DEFINED
PITNEY BOWES, INC.	EQUITY	724479100	3363	110,312	SH	DEFINED
PITTSTON BRINK'S GROUP	EQUITY	725701106	1621	72,385	SH	DEFINED
PIXAR INC	EQUITY	725811103	11	236	SH	DEFINED
PIXELWORKS INC	EQUITY	72581M107	58	11,244	SH	DEFINED
PLAINS RESOURCES, INC.	EQUITY	726540503	209	8,106	SH	DEFINED
PLANAR SYSTEMS, INC.	EQUITY	726900103	70	4,375	SH	DEFINED
PLANTRONICS, INC.	EQUITY	727493108	1197	73,419	SH	DEFINED
PLATO LEARNING INC	EQUITY	72764Y100	37	5,601	SH	DEFINED
PLAYBOY ENTERPRISES, INC.	EQUITY	728117300	45	4,733	SH	DEFINED
PLAYTEX PRODUCTS, INC.	EQUITY	72813P100	81	9,460	SH	DEFINED
PLEXUS CORP.	EQUITY	729132100	644	69,633	SH	DEFINED
PLUG POWER INC	EQUITY	72919P103	27	5,637	SH	DEFINED
PLUM CREEK TIMBER CO COM	EQUITY	729251108	4870	215400	SH	Sole
PLUM CREEK TIMBER CO INC	EQUITY	729251108	2461	108,862	SH	DEFINED
Plum Creek Timber Co.	EQUITY	729251108	1244	55,000	SH	DEFINED
PLX TECHNOLOGY, INC.	EQUITY	693417107	6	5,760	SH	DEFINED
PMA CAPITAL CORP.	EQUITY	693419202	134	8,950	SH	DEFINED
PMC-SIERRA, INC.	EQUITY	69344F106	308	79,426	SH	DEFINED
PMI GROUP INC COM	EQUITY	69344M101	34933	1283836	SH	Sole
PMI GROUP, INC.	EQUITY	69344M101	3996	146,852	SH	DEFINED
PNC FINANCIAL SERVICES	EQUITY	693475105	5735	136,000	SH	DEFINED
PNM RESOURCES INC	EQUITY	69349H107	1266	63,916	SH	DEFINED
POGO PRODUCING CO	EQUITY	730448107	25	741	SH	DEFINED
POGO PRODUCING CO COM	EQUITY	730448107	82769	2430081	SH	Sole
POLARIS INDUSTRIES, INC.	EQUITY	731068102	18	294	SH	DEFINED
POLO RALPH LAUREN CO	EQUITY	731572103	9	444	SH	DEFINED

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POLYCOM, INC.	EQUITY	73172K104	903	132,927	SH	DEFINED
POLYMEDICA CORP	EQUITY	731738100	83	3,156	SH	DEFINED
POLYONE CORPORATION	EQUITY	73179P106	229	26,716	SH	DEFINED
POMEROY COMPUTER RESOURCES	EQUITY	731822102	33	3,369	SH	DEFINED
POPE & TALBOT, INC.	EQUITY	732827100	68	5,298	SH	DEFINED
POPULAR INC	EQUITY	733174106	62	1,976	SH	DEFINED
PORT FINANCIAL CORPORATION	EQUITY	734119100	67	1,672	SH	DEFINED
PORTAL SOFTWARE	EQUITY	736126103	10	40,522	SH	DEFINED
POSSIS MEDICAL INC	EQUITY	737407106	59	5,811	SH	DEFINED
POST PROPERTIES, INC.	EQUITY	737464107	10113	389,259	SH	DEFINED
POTLATCH CORP.	EQUITY	737628107	1352	47,132	SH	DEFINED
POWELL INDUSTRIES INC	EQUITY	739128106	42	2,220	SH	DEFINED
POWER INTEGRATIONS, INC.	EQUITY	739276103	104	8,540	SH	DEFINED
POWER-ONE , INC.	EQUITY	739308104	157	52,570	SH	DEFINED
POWERWAVE TECHNOLOGIES INC	EQUITY	739363109	368	108,516	SH	DEFINED
POZEN INC.	EQUITY	73941U102	39	7,661	SH	DEFINED
PPG INDS INC	EQUITY	693506107	5493	122,889	SH	DEFINED
PPG INDUSTRIES, INC.	EQUITY	693506107	4473	100,072	SH	DEFINED
PPL CORPORATION	EQUITY	69351T106	2461	75,629	SH	DEFINED
PRACTICEWORKS INC	EQUITY	739419109	92	5,301	SH	DEFINED
PRACTICEWORKS INC COM	EQUITY	739419109	6596	381300	SH	Sole
PRAECIS PHARMACEUTICALS INC	EQUITY	739421105	52	17,558	SH	DEFINED
PRAXAIR, INC.	EQUITY	74005P104	5530	108,204	SH	DEFINED
PRECISION CASTPARTS CORP.	EQUITY	740189105	1512	69,751	SH	DEFINED
PREMCOR INC	EQUITY	74045Q104	4	260	SH	DEFINED
PRENTISS PROPERTIES TRUST	EQUITY	740706106	2102	72,619	SH	DEFINED
PREPAID LEGAL SERVICES, INC.	EQUITY	740065107	94	4,709	SH	DEFINED
PRESIDENTIAL LIFE CORP.	EQUITY	740884101	101	7,004	SH	DEFINED
PRESSTEK INC	EQUITY	741113104	26	10,389	SH	DEFINED
PRG-SCHULTZ INTERNATIONAL	EQUITY	69357C107	150	12,094	SH	DEFINED
PRG-SCHULTZ INTL INC COM	EQUITY	69357C107	18408	1486900	SH	Sole
PRICE COMMUNICATIONS CO.	EQUITY	741437305	997	88,252	SH	DEFINED
PRICE ENTERP INC	EQUITY	74144P106	18	6,257	SH	DEFINED
PRICELINE.COM INC.	EQUITY	741503106	63	42,963	SH	DEFINED
PRICESMART, INC.	EQUITY	741511109	26	1,292	SH	DEFINED
PRIDE INTERNATIONAL	EQUITY	74153Q102	2304	177,212	SH	DEFINED
PRIDE INTERNATIONAL INC	EQUITY	74153Q102	4290	330,000	SH	DEFINED
PRIMA ENERGY CORP	EQUITY	741901201	72	3,417	SH	DEFINED
PRIME HOSPITALITY CORP.	EQUITY	741917108	126	15,306	SH	DEFINED
PRIME MED SVCS INC NEW	EQUITY	74156D108	39	4,272	SH	DEFINED
PRIMEDIA INC	EQUITY	74157K101	66	44,480	SH	DEFINED
PRINCETON REVIEW INC	EQUITY	742352107	33	5,452	SH	DEFINED
PRINCIPAL FINANCIAL GROUP	EQUITY	74251V102	13311	508,445	SH	DEFINED
PRIORITY HEALTHCARE	EQUITY	74264T102	206	8,167	SH	DEFINED
PRIVATE MEDIA GROUP INC	EQUITY	74266R104	12	4,888	SH	DEFINED
PRIVATEBANCORP INC	EQUITY	742962103	38	1,245	SH	DEFINED
PROASSURANCE CORPORATION	EQUITY	74267C106	123	7,272	SH	DEFINED
PROBUSINESS SERVICES INC.	EQUITY	742674104	45	7,132	SH	DEFINED
PROCTER & GAMBLE CO.	EQUITY	742718109	105988	1,185,818	SH	DEFINED
PROCTER + GAMBLE CO	EQUITY	742718109	13855	155,012	SH	DEFINED
PROFESSIONAL DETAILING, INC.	EQUITY	69329V100	11	2,772	SH	DEFINED
PROGENICS PHARMACEUTICALS	EQUITY	743187106	13	2,677	SH	DEFINED
Progress Energy	EQUITY	743263105	7561	185,000	SH	DEFINED
PROGRESS ENERGY INC.	EQUITY	743263105	3881	94,950	SH	DEFINED
PROGRESS SOFTWARE CORP.	EQUITY	743312100	129	10,643	SH	DEFINED
PROGRESSIVE CORP.	EQUITY	743315103	4722	93,260	SH	DEFINED
PROLOGIS	EQUITY	743410102	114	4,579	SH	DEFINED
PROLOGIS TR SH BEN INT	EQUITY	743410102	20005	803090	SH	Sole

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PROQUEST CO.	EQUITY	74346P102	160	5,268	SH	DEFINED
PROSPERITY BANCSHARES INC	EQUITY	743606105	63	3,728	SH	DEFINED
PROTECTION ONE INC	EQUITY	743663304	11	4,021	SH	DEFINED
PROTECTIVE LIFE CORP COM	EQUITY	743674103	2818	91,593	SH	DEFINED
PROTEIN DESIGN LABS, INC.	EQUITY	74369L103	1247	150,223	SH	DEFINED
PROTON ENERGY SYSTEMS	EQUITY	74371K101	17	8,215	SH	DEFINED
PROVIDENT BANCORP INC	EQUITY	743835100	29	1,016	SH	DEFINED
PROVIDENT BANKSHARES CORP.	EQUITY	743859100	175	8,102	SH	DEFINED
PROVIDENT FINANCIAL GROUP	EQUITY	743866105	1626	64,788	SH	DEFINED
PROVIDIAN FINANCIAL CORP.	EQUITY	74406A102	624	127,336	SH	DEFINED
PROVINCE HEALTHCARE CO.	EQUITY	743977100	278	16,227	SH	DEFINED
PROXIM CORP CL-A	EQUITY	744283102	71	40,454	SH	DEFINED
PROXYMED PHARMACY INC	EQUITY	744290305	24	1,554	SH	DEFINED
PRUDENTIAL FINANCIAL INC	EQUITY	744320102	81195	2,842,950	SH	DEFINED
PS BUSINESS PARKS, INC.	EQUITY	69360J107	116	3,400	SH	DEFINED
PS BUSINESS PKS INC CA COM	EQUITY	69360J107	14953	439800	SH	Sole
PSEG ENERGY HOLDINGS	EQUITY	744573106	18259	598,662	SH	DEFINED
PSS WORLD MEDICAL, INC	EQUITY	69366A100	161	24,179	SH	DEFINED
PTEK HLDGS INC	EQUITY	69366M104	75	16,022	SH	DEFINED
PUBLIC STORAGE INC	EQUITY	74460D109	46	1,436	SH	DEFINED
PUBLIC STORAGE INC COM	EQUITY	74460D109	9318	292100	SH	Sole
Public Svc Enterprise Group	EQUITY	744573106	3965	130,000	SH	DEFINED
PUGET ENEGY INC.	EQUITY	745310102	4772	233,803	SH	DEFINED
PULITZER INC.	EQUITY	745769109	126	3,028	SH	DEFINED
PULTE HOMES INC.	EQUITY	745867101	1802	42,281	SH	DEFINED
PURE RESOURCES INC	EQUITY	74622E102	133	5,935	SH	DEFINED
Q MED	EQUITY	747914109	18	2,605	SH	DEFINED
QLOGIC CORP COM	EQUITY	747277101	11223	431000	SH	Sole
QLOGIC CORP.	EQUITY	747277101	1147	44,057	SH	DEFINED
QRS CORP.	EQUITY	74726X105	31	4,624	SH	DEFINED
QUADRAMED CORP	EQUITY	74730W101	17	9,210	SH	DEFINED
QUAKER CHEM CORP COM	EQUITY	747316107	50	2,616	SH	DEFINED
QUAKER CIRY BANCORP INC	EQUITY	74731K106	57	1,732	SH	DEFINED
QUAKER FABRIC CORP.	EQUITY	747399103	25	3,975	SH	DEFINED
QUALCOMM INC	EQUITY	747525103	3121	113,000	SH	DEFINED
QUALCOMM, INC.	EQUITY	747525103	11318	409,790	SH	DEFINED
QUANEX CORP.	EQUITY	747620102	167	4,813	SH	DEFINED
QUANTA SERVICES, INC.	EQUITY	74762E102	243	116,778	SH	DEFINED
QUANTUM CORP DLT & STORAGE	EQUITY	747906204	557	251,936	SH	DEFINED
Quest Diagnostics	EQUITY	74834L100	1901	30,900	SH	DEFINED
QUEST DIAGNOSTICS, INC.	EQUITY	74834L100	8019	130,332	SH	DEFINED
QUEST SOFTWARE INC	EQUITY	74834T103	118	12,598	SH	DEFINED
QUESTAR CORP.	EQUITY	748356102	3394	148,620	SH	DEFINED
QUICKSILVER RESOURCES COM	EQUITY	74837R104	4793	266300	SH	Sole
QUICKSILVER RESOURCES INC	EQUITY	74837R104	58	3,249	SH	DEFINED
QUICKSILVER, INC.	EQUITY	74838C106	149	6,604	SH	DEFINED
QUIDEL CORPORATION	EQUITY	74838J101	39	8,710	SH	DEFINED
QUINTILES TRANSNATIONAL CORP.	EQUITY	748767100	493	51,876	SH	DEFINED
QUINTON CARDIOLOGY	EQUITY	748773108	1575	258200	SH	Sole
QUINTON CARDIOLOGY SYS INC	EQUITY	748773108	1098	180,000	SH	DEFINED
QUIXOTE CORP	EQUITY	749056107	41	2,218	SH	DEFINED
QUOVADX INC	EQUITY	74913K106	10	7,096	SH	DEFINED
QWEST COMMUNICATIONS INTL.	EQUITY	749121109	1681	737,194	SH	DEFINED
R&G FINANCIAL CO.	EQUITY	749136107	105	4,800	SH	DEFINED
R. R. DONNELLEY AND SONS CO.	EQUITY	257867101	1245	52,977	SH	DEFINED
R.H. DONNELLEY CORP.	EQUITY	74955W307	242	9,294	SH	DEFINED
R.O.C. TAIWAN FUND	EQUITY	749651105	1123	320,800	SH	DEFINED
RACING CHAMPIONS ERTL	EQUITY	750069106	47	2,880	SH	DEFINED

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RADIAN GROUP INC COM	EQUITY	750236101	36639	1121837	SH	Sole
RADIAN GROUP, INC.	EQUITY	750236101	4128	126,400	SH	DEFINED
RADIANT SYSTEMS, INC.	EQUITY	75025N102	47	5,834	SH	DEFINED
RADIO ONE INC	EQUITY	75040P405	7759	470,500	SH	DEFINED
RADIO ONE INC -CL D	EQUITY	75040P405	17	1,001	SH	DEFINED
RADIO ONE INC CL D NON VTG	EQUITY	75040P405	51741	3137709	SH	Sole
RADIOLOGIX INC	EQUITY	75040K109	41	6,473	SH	DEFINED
RADIOSHACK CORP.	EQUITY	750438103	1515	75,531	SH	DEFINED
RADISYS CORP.	EQUITY	750459109	22	5,551	SH	DEFINED
RAILAMERICA INC	EQUITY	750753105	70	9,684	SH	DEFINED
RAINBOW TECHNOLOGIES INC	EQUITY	750862104	23	8,039	SH	DEFINED
RAINDANCE COMM	EQUITY	75086X106	45	14,683	SH	DEFINED
RAINDANCE COMMUNICATIONS I	EQUITY	75086X106	448	145,000	SH	DEFINED
RAIT INVESTMENT TRUST	EQUITY	749227104	870	42,209	SH	DEFINED
RALCORP HOLDINGS, INC.	EQUITY	751028101	216	10,165	SH	DEFINED
RAMBUS INC.	EQUITY	750917106	123	28,342	SH	DEFINED
RAMCO-GERSHENSON PROPERTIES	EQUITY	751452202	54	2,762	SH	DEFINED
RANGE RESOURCES CORP	EQUITY	75281A109	81	17,392	SH	DEFINED
RARE HOSPITALITY INTERNATIONAL	EQUITY	753820109	157	6,692	SH	DEFINED
RATIONALE SOFTWARE CORP	EQUITY	75409P202	395	91,364	SH	DEFINED
RAYMOND JAMES FINANCIAL, INC.	EQUITY	754730109	15	563	SH	DEFINED
RAYONIER, INC.	EQUITY	754907103	2761	65,881	SH	DEFINED
RAYOVAC CORP.	EQUITY	755081106	133	10,877	SH	DEFINED
RAYTECH CORP DEL	EQUITY	755103108	86	14,110	SH	DEFINED
RAYTHEON CO	EQUITY	755111507	3695	126,100	SH	DEFINED
RAYTHEON CO COM NEW	EQUITY	755111507	3223	110000	SH	Sole
RAYTHEON CO.	EQUITY	755111507	6474	220,960	SH	DEFINED
RCN CORP.	EQUITY	749361101	10	20,051	SH	DEFINED
READER'S DIGEST ASSOC., INC. CLASS A	EQUITY	755267101	2078	132,807	SH	DEFINED
READ-RITE CORP.	EQUITY	755246105	21	41,095	SH	DEFINED
REALNETWORKS, INC.	EQUITY	75605L104	4	1,166	SH	DEFINED
REALTY INCOME CORP COM	EQUITY	756109104	4610	135000	SH	Sole
REALTY INCOME CORP.	EQUITY	756109104	386	11,316	SH	DEFINED
RECKSON ASSOC REALTY CORP.	EQUITY	75621K106	18	773	SH	DEFINED
RECKSON ASSOCS RLTY CL B	EQUITY	75621K304	4439	186900	SH	Sole
RECKSON ASSOCS RLTY COM	EQUITY	75621K106	14384	631700	SH	Sole
RED HAT, INC.	EQUITY	756577102	183	38,431	SH	DEFINED
REDBACK NETWORKS INC	EQUITY	757209101	14	45,677	SH	DEFINED
REDWOOD TRUST, INC.	EQUITY	758075402	2478	90,665	SH	DEFINED
REEBOK INTERNATIONAL, LTD.	EQUITY	758110100	658	26,265	SH	DEFINED
REGAL ENTMT GROUP	EQUITY	758766109	4	246	SH	DEFINED
REGAL-BELOIT CORP.	EQUITY	758750103	134	7,848	SH	DEFINED
REGENCY CENTERS CORPORATION	EQUITY	758849103	11	345	SH	DEFINED
REGENERON PHARMACEUTICALS INC.	EQUITY	75886F107	153	11,347	SH	DEFINED
REGENT COMMUNICATIONS, INC	EQUITY	758865109	46	9,049	SH	DEFINED
REGIONS FINANCIAL CORP.	EQUITY	758940100	3193	97,748	SH	DEFINED
REGIS CORP.	EQUITY	758932107	416	14,692	SH	DEFINED
REGISTER.COM	EQUITY	75914G101	30	10,020	SH	DEFINED
REHAB CARE GROUP	EQUITY	759148109	136	5,894	SH	DEFINED
REINSURANCE GROUP OF	EQUITY	759351109	6	248	SH	DEFINED
RELIANCE STEEL & ALUMINIUM CO.	EQUITY	759509102	176	8,052	SH	DEFINED
RELIANT ENERGY, INC.	EQUITY	75952J108	1377	137,547	SH	DEFINED
RELIANT RESOURCES INC	EQUITY	75952B105	112	63,916	SH	DEFINED
REMEC, INC.	EQUITY	759543101	52	15,286	SH	DEFINED
REMEDYTEMP INC	EQUITY	759549108	23	1,858	SH	DEFINED
REMINGTON OIL & GAS CORP	EQUITY	759594302	97	6,889	SH	DEFINED
RENAISSANCE LEARNING, INC.	EQUITY	75968L105	52	3,685	SH	DEFINED
RENAL CARE GROUP, INC.	EQUITY	759930100	22	662	SH	DEFINED
RENT-A-CENTER INC	EQUITY	76009N100	19	366	SH	DEFINED
RENT-WAY, INC.	EQUITY	76009U104	26	8,670	SH	DEFINED
REPUBLIC BANCORP, INC.	EQUITY	760281204	237	18,528	SH	DEFINED

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REPUBLIC BANCSHARES, INC.	EQUITY	759929102	33	1,701	SH	DEFINED
REPUBLIC SERVICES IN	EQUITY	760759100	4099	218,029	SH	DEFINED
REPUBLIC SVCS INC	EQUITY	760759100	5072	269,800	SH	DEFINED
RES-CARE INC	EQUITY	760943100	26	5,230	SH	DEFINED
RESEARCH FRONTIERS	EQUITY	760911107	29	3,258	SH	DEFINED
RESMED INC	EQUITY	761152107	295	10,326	SH	DEFINED
RESOURCE AMERICA, INC.	EQUITY	761195205	41	5,091	SH	DEFINED
RESOURCES CONNECTION INC	EQUITY	76122Q105	93	6,467	SH	DEFINED
RESPIRONICS INC.	EQUITY	761230101	333	10,396	SH	DEFINED
RESTORATION HARDWARE I	EQUITY	760981100	27	6,056	SH	DEFINED
RETEK INC.	EQUITY	76128Q109	315	87,585	SH	DEFINED
REVLON, INC.-CL A	EQUITY	761525500	9	2,900	SH	DEFINED
REX STORES CORP	EQUITY	761624105	29	2,853	SH	DEFINED
REYNOLDS AND REYNOLDS CO., CLASS A	EQUITY	761695105	2075	92,480	SH	DEFINED
RF MICRO DEVICES INC	EQUITY	749941100	1382	230,280	SH	DEFINED
RF MONOLITHICS INC COM(OXFORD PTNRS L	EQUITY	74955F106	18	4,973	SH	DEFINED
RFS HOTEL INVESTORS, INC.	EQUITY	74955J108	935	85,049	SH	DEFINED
RIBAPHARM INC	EQUITY	762537108	2	354	SH	DEFINED
RICHARDSON ELEC LTD	EQUITY	763165107	14	2,169	SH	DEFINED
RIGEL PHARMACEUTICALS INC	EQUITY	766559108	14	8,907	SH	DEFINED
RIGGS NATIONAL CORP.	EQUITY	766570105	68	4,737	SH	DEFINED
RIGHT MANAGEMENT CONSULTANTS	EQUITY	766573109	92	3,723	SH	DEFINED
RITA MED SYS INC DEL	EQUITY	76774E103	15	3,386	SH	DEFINED
RITE AID CORP	EQUITY	767754104	12	5,579	SH	DEFINED
Riverdeep Group PLC USD0.01 Spons ADR	EQUITY	76870Q109	457	72,500	SH	DEFINED
RIVERSTONE NETWORKS INC	EQUITY	769320102	21	41,160	SH	DEFINED
RIVIANA FOODS	EQUITY	769536103	46	2,023	SH	DEFINED
RIVIERA HOLDINGS CORP	EQUITY	769627100	2041	345,900	SH	DEFINED
RJ Reynolds	EQUITY	76182K105	4072	101,000	SH	DEFINED
RJ REYNOLDS TOBACCO HOLDINGS	EQUITY	76182K105	1595	39,559	SH	DEFINED
RLI CORP.	EQUITY	749607107	114	2,130	SH	DEFINED
RMH TELESERVICES INC	EQUITY	749938106	32	3,968	SH	DEFINED
ROADWAY CORP.	EQUITY	769742107	147	4,005	SH	DEFINED
ROANOKE ELECTRIC STEEL CORP	EQUITY	769841107	36	3,328	SH	DEFINED
ROBBINS & MYERS, INC.	EQUITY	770196103	62	3,329	SH	DEFINED
ROBERT HALF INTERNATIONAL INC.	EQUITY	770323103	1218	76,769	SH	DEFINED
ROCK-TENN CO., CLASS A	EQUITY	772739207	59	3,817	SH	DEFINED
ROCKWELL AUTOMATION INC	EQUITY	773903109	2363	145,263	SH	DEFINED
ROCKWELL COLLINS INC	EQUITY	774341101	1779	81,106	SH	DEFINED
ROGERS CORP.	EQUITY	775133101	125	5,365	SH	DEFINED
ROHM + HAAS CO	EQUITY	775371107	8289	267,384	SH	DEFINED
ROHM AND HAAS CO.	EQUITY	775371107	3004	96,896	SH	DEFINED
ROLLINS, INC.	EQUITY	775711104	867	44,700	SH	DEFINED
ROPER INDUSTRIES, INC.	EQUITY	776696106	341	9,884	SH	DEFINED
ROSLYN BANCORP, INC.	EQUITY	778162107	1939	111,364	SH	DEFINED
ROSS STORES, INC.	EQUITY	778296103	3732	104,712	SH	DEFINED
Rostelecom ADR	EQUITY	778529107	565	97,000	SH	DEFINED
ROUSE CO	EQUITY	779273101	34	1,068	SH	DEFINED
ROUSE CO COM	EQUITY	779273101	24506	767000	SH	Sole
ROWAN COMPANIES, INC.	EQUITY	779382100	768	41,209	SH	DEFINED
ROXIO INC	EQUITY	780008108	20	6,510	SH	DEFINED
ROYAL BANCSHARES OF PENN-A	EQUITY	780081105	32	1,723	SH	DEFINED
ROYAL CARRIBEAN CRUISES LTD.	EQUITY	V7780T103	11	685	SH	DEFINED
ROYAL GOLD INC	EQUITY	780287108	81	4,244	SH	DEFINED
RPC	EQUITY	749660106	37	3,767	SH	DEFINED
RPM INTERNATIONAL INC.	EQUITY	749685103	2153	153,157	SH	DEFINED
RSA SECURITY INC.	EQUITY	749719100	302	90,012	SH	DEFINED
RTI INTERNATIONAL METALS, INC.	EQUITY	74973W107	74	7,063	SH	DEFINED
RUBY TUESDAY, INC.	EQUITY	781182100	16	837	SH	DEFINED

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RUDDICK CORP.	EQUITY	781258108	1093	71,939	SH	DEFINED
RUDOLPH TECHNOLOGIES INC.	EQUITY	781270103	32	3,122	SH	DEFINED
RUSS BERRIE AND CO., INC.	EQUITY	782233100	100	3,348	SH	DEFINED
RUSSELL CORP.	EQUITY	782352108	123	8,220	SH	DEFINED
RYANAIR HOLDINGS PLC-SP ADR	EQUITY	783513104	39	1,150	SH	DEFINED
RYAN'S FAMILY STEAK HOUSES	EQUITY	783519101	183	15,047	SH	DEFINED
RYDER SYSTEM, INC.	EQUITY	783549108	684	27,435	SH	DEFINED
RYERSON TULL, INC.	EQUITY	78375P107	49	7,573	SH	DEFINED
RYLAND GROUP	EQUITY	783764103	15	394	SH	DEFINED
RYLAND GROUP INC COM	EQUITY	783764103	3379	90900	SH	Sole
S J W CORP COM	EQUITY	784305104	54	694	SH	DEFINED
S&T BANCORP, INC.	EQUITY	783859101	227	9,011	SH	DEFINED
S.Y. BANCORP INC	EQUITY	785060104	67	1,930	SH	DEFINED
S1 CORPORATION	EQUITY	78463B101	129	24,049	SH	DEFINED
SABRE HOLDINGS CORP.	EQUITY	785905100	1236	63,882	SH	DEFINED
SAFECO CORP.	EQUITY	786429100	1795	56,479	SH	DEFINED
SAFEGUARD SCIENTIFICS, INC.	EQUITY	786449108	45	40,552	SH	DEFINED
SAFEWAY INC	EQUITY	786514208	5759	258,240	SH	DEFINED
SAGA COMMUNICATIONS, INC. CLASS A	EQUITY	786598102	93	5,052	SH	DEFINED
SAKS INC.	EQUITY	79377W108	1999	189,847	SH	DEFINED
SALEM COMMUNICATION- CLASS A	EQUITY	794093104	66	2,966	SH	DEFINED
SALIX PHARMACEUTICALS	EQUITY	795435106	51	6,040	SH	DEFINED
SALTON, INC.	EQUITY	795757103	19	2,191	SH	DEFINED
SANCHEZ COMPUTER ASSOCIATES	EQUITY	799702105	11	4,627	SH	DEFINED
SANDERSON FARMS, INC.	EQUITY	800013104	27	1,701	SH	DEFINED
SANDISK CORP.	EQUITY	80004C101	1458	111,244	SH	DEFINED
SANDY SPRING BANCORP, INC.	EQUITY	800363103	152	4,927	SH	DEFINED
SANGAMO BIOSCIENCES INC	EQUITY	800677106	11	5,785	SH	DEFINED
SANGSTAT MEDICAL CORP.	EQUITY	801003104	187	8,945	SH	DEFINED
SANMINA - SCI CORP	EQUITY	800907107	738	266,501	SH	DEFINED
SANTANDER BANCORP	EQUITY	802809103	40	2,878	SH	DEFINED
SAPIENT CORP.	EQUITY	803062108	28	27,594	SH	DEFINED
SARA LEE CORP.	EQUITY	803111103	8370	457,610	SH	DEFINED
SAUER-DANFOSS INC.	EQUITY	804137107	30	3,301	SH	DEFINED
SAUL CENTERS, INC.	EQUITY	804395101	185	7,985	SH	DEFINED
SAXON CAPITAL INC	EQUITY	80556P302	106	9,539	SH	DEFINED
SBC COMMUNICATIONS INC	EQUITY	78387G103	5872	292,119	SH	DEFINED
SBC COMMUNICATIONS, INC.	EQUITY	78387G103	38328	1,906,889	SH	DEFINED
SBS TECHNOLOGIES INC	EQUITY	78387P103	35	4,957	SH	DEFINED
SCANA CORP	EQUITY	80589M102	3633	139,615	SH	DEFINED
SCANSOFT INC	EQUITY	80603P107	58	17,671	SH	DEFINED
SCANSOURCE INC	EQUITY	806037107	95	1,637	SH	DEFINED
SCHAWK, INC.	EQUITY	806373106	26	2,613	SH	DEFINED
SCHEIN HENRY INC COM	EQUITY	806407102	57882	1097292	SH	Sole
SCHERING PLOUGH CORP	EQUITY	806605101	15	690	SH	DEFINED
SCHERING-PLOUGH CORP.	EQUITY	806605101	25262	1,184,920	SH	DEFINED
SCHLUMBERGER LTD	EQUITY	806857108	122	3,150	SH	DEFINED
SCHLUMBERGER, LTD.	EQUITY	806857108	12540	326,050	SH	DEFINED
SCHNITZER STL INDS	EQUITY	806882106	25	1,386	SH	DEFINED
SCHOLASTIC CORP.	EQUITY	807066105	2320	51,919	SH	DEFINED
SCHOOL SPECIALTY, INC.	EQUITY	807863105	125	5,015	SH	DEFINED
SCHULMAN, A. INC.	EQUITY	808194104	895	51,669	SH	DEFINED
SCHWAB CHARLES CORP	EQUITY	808513105	1254	144,135	SH	DEFINED
SCHWEITZER-MAUDUIT INC.	EQUITY	808541106	108	5,054	SH	DEFINED
SCIENTIFIC GAMES CORP A	EQUITY	80874P109	78	11,638	SH	DEFINED
SCIENTIFIC-ATLANTA, INC.	EQUITY	808655104	1110	88,706	SH	DEFINED
SCIOS NOVA INC.	EQUITY	808905103	400	15,708	SH	DEFINED
SCM MICROSYSTEMS, INC.	EQUITY	784018103	21	5,291	SH	DEFINED

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SCOTTS CO.	EQUITY	810186106	12	279	SH	DEFINED
SCP POOL CORPORATION	EQUITY	784028102	189	6,886	SH	DEFINED
SCRIPPS CO	EQUITY	811054204	27	387	SH	DEFINED
SEABOARD CORP.	EQUITY	811543107	27	124	SH	DEFINED
SEACHANGE INTERNATIONAL, INC.	EQUITY	811699107	52	7,526	SH	DEFINED
SEACOAST BANKING CORP FL	EQUITY	811707306	68	3,533	SH	DEFINED
SEACOAST FINANCIAL SERVICES CO	EQUITY	81170Q106	165	8,233	SH	DEFINED
SEACOR SMIT, INC.	EQUITY	811904101	241	5,886	SH	DEFINED
SEALED AIR CORP	EQUITY	81211K100	627	37,093	SH	DEFINED
SEARS ROEBUCK & CO	EQUITY	812387108	6790	174,098	SH	DEFINED

SEARS ROEBUCK & CO COM	EQUITY	812387108	3120	80000	SH	Sole
SEARS ROEBUCK + CO	EQUITY	812387108	3647	93,500	SH	DEFINED
SEATTLE GENETICS INC WA	EQUITY	812578102	20	6,099	SH	DEFINED
SECOND BANCORP, INC.	EQUITY	813114105	77	2,872	SH	DEFINED
SECURE COMPUTING CORP	EQUITY	813705100	32	9,947	SH	DEFINED
SEEBEYOND TECHNOLOGY CORP.	EQUITY	815704101	25	17,728	SH	DEFINED
SEI INVESTMENTS CO.	EQUITY	784117103	3429	143,573	SH	DEFINED
SELECT COMFORT CORP	EQUITY	81616X103	156	25,290	SH	DEFINED
SELECT MEDICAL CORP	EQUITY	816196109	85	5,954	SH	DEFINED
SELECT MEDICAL CORP COM	EQUITY	816196109	8488	593600	SH	Sole
SELECTIVE INSURANCE GROUP, INC	EQUITY	816300107	191	8,767	SH	DEFINED
SEMCO ENERGY, INC.	EQUITY	78412D109	49	6,252	SH	DEFINED
SEMINIS INC	EQUITY	816658108	14	4,689	SH	DEFINED
SEMITOOL, INC.	EQUITY	816909105	28	5,444	SH	DEFINED
SEMPRA ENERGY	EQUITY	816851109	3028	110,480	SH	DEFINED
SEMTECH CORP.	EQUITY	816850101	942	97,082	SH	DEFINED
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	173	15,430	SH	DEFINED
SENIOR HOUSING PROP TRUST	EQUITY	81721M109	12048	1073800	SH	Sole
SENSIENT TECHNOLOGIES CORP.	EQUITY	81725T100	1631	77,183	SH	DEFINED
SEPRACOR, INC.	EQUITY	817315104	718	137,054	SH	DEFINED
SEQUA CORP CLASS A	EQUITY	817320104	825	15,839	SH	DEFINED
SEQUENOM, INC.	EQUITY	817337108	20	12,731	SH	DEFINED
SERENA SOFTWARE, INC.	EQUITY	817492101	71	5,899	SH	DEFINED
SEROLOGICALS CORP.	EQUITY	817523103	98	7,329	SH	DEFINED
SERVICE CORP INTERNATIONAL	EQUITY	817565104	349	99,755	SH	DEFINED
SERVICEMASTER COMPAN	EQUITY	81760N109	47	4,367	SH	DEFINED
SHARPER IMAGE CORP	EQUITY	820013100	46	2,394	SH	DEFINED
SHAW GROUP INC	EQUITY	820280105	8	558	SH	DEFINED
SHENANDOAH TELECOMMUNI	EQUITY	82312B106	56	1,111	SH	DEFINED
SHERWIN WILLIAMS CO	EQUITY	824348106	8085	341,447	SH	DEFINED
SHERWIN-WILLIAMS CO.	EQUITY	824348106	1601	67,597	SH	DEFINED
SHOE CARNIVAL INC	EQUITY	824889109	35	2,436	SH	DEFINED
SHOP AT HOME INC	EQUITY	825066301	28	11,960	SH	DEFINED
SHOPKO STORES, INC.	EQUITY	824911101	127	9,753	SH	DEFINED
SHUFFLE MASTER, INC.	EQUITY	825549108	112	6,039	SH	DEFINED
SHURGARD STORAGE CENTERS, INC. CLASS	EQUITY	82567D104	362	11,448	SH	DEFINED
SICOR INC	EQUITY	825846108	2345	154,189	SH	DEFINED
SIEBEL SYS INC	EQUITY	826170102	1329	231,200	SH	DEFINED
SIEBEL SYSTEMS, INC.	EQUITY	826170102	1305	226,978	SH	DEFINED
SIERRA HEALTH SERVICES, INC.	EQUITY	826322109	148	8,250	SH	DEFINED
SIERRA PACIFIC RESOURCES	EQUITY	826428104	1033	169,370	SH	DEFINED
SIGMA ALDRICH CORP.	EQUITY	826552101	1710	34,706	SH	DEFINED
SILGAN HOLDINGS, INC.	EQUITY	827048109	99	3,479	SH	DEFINED
SILICON GRAPHICS, INC.	EQUITY	827056102	53	64,332	SH	DEFINED
SILICON IMAGE INC	EQUITY	82705T102	81	19,683	SH	DEFINED
SILICON LABORATORIES COM	EQUITY	826919102	11402	622048	SH	Sole
SILICON LABORATORIES INC	EQUITY	826919102	164	8,922	SH	DEFINED
SILICON STORAGE TECHNOLOGY	EQUITY	827057100	103	26,263	SH	DEFINED

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SILICON VALLEY BANCSHARES	EQUITY	827064106	1003	59,258	SH	DEFINED
SILICONIX, INC.	EQUITY	827079203	35	1,981	SH	DEFINED
SIMMONS FIRST NATIONAL CORP.	EQUITY	828730200	89	2,402	SH	DEFINED
SIMON PPTY GROUP	EQUITY	828806109	47842	1339000	SH	Sole
SIMON PROPERTY GROUP INC	EQUITY	828806109	2911	81,486	SH	DEFINED
SIMPLETECH INC	EQUITY	828823104	5	2,434	SH	DEFINED
SIMPSON MANUFACTURING CO.	EQUITY	829073105	156	4,958	SH	DEFINED
SINCLAIR BROADCAST GROUP, INC.	EQUITY	829226109	143	10,441	SH	DEFINED
SIPEX CORP.	EQUITY	829909100	15	8,630	SH	DEFINED
SIRIUS SATELLITE RADIO INC.	EQUITY	82966U103	23	23,417	SH	DEFINED
SITEL CORP.	EQUITY	82980K107	34	19,205	SH	DEFINED
SIX FLAGS, INC	EQUITY	83001P109	434	123,248	SH	DEFINED
SIZELER PPTY INVS INC	EQUITY	830137105	39	3,913	SH	DEFINED
SKECHERS USA INC. CL-A	EQUITY	830566105	50	5,241	SH	DEFINED
SKY FINANCIAL GROUP	EQUITY	83080P103	20	1,008	SH	DEFINED
SKYLINE CORP.	EQUITY	830830105	57	2,086	SH	DEFINED
SKYWEST INC	EQUITY	830879102	9	715	SH	DEFINED

SKYWEST INC	EQUITY	830879102	1258	96,000	SH	DEFINED
SKYWORKS SOLUTIONS INC	EQUITY	83088M102	208	45,846	SH	DEFINED
SL GREEN REALTY CORP.	EQUITY	78440X101	275	8,939	SH	DEFINED
SL GREEN RLTY CORP COM	EQUITY	78440X101	15530	505200	SH	Sole
SLM CORP	EQUITY	78442P106	6154	66,070	SH	DEFINED
SLM CORP	EQUITY	78442P106	21301	228,700	SH	DEFINED
SMART & FINAL, INC.,	EQUITY	831683107	17	4,010	SH	DEFINED
SMARTFORCE PLC-SPONSORED ADR	EQUITY	83170A206	26	7,800	SH	DEFINED
SMITH A O CORP	EQUITY	831865209	9396	322,600	SH	DEFINED
SMITH INTERNATIONAL, INC.	EQUITY	832110100	3957	135,002	SH	DEFINED
SMITH INTL INC	EQUITY	832110100	11859	404,600	SH	DEFINED
SMITH, A.O. CORP.	EQUITY	831865209	160	5,641	SH	DEFINED
SMITHFIELD FOODS INC	EQUITY	832248108	2291	145,902	SH	DEFINED
SMURFIT-STONE CONTAINER CORP.	EQUITY	832727101	20939	1,665,761	SH	DEFINED
SNAP-ON, INC.	EQUITY	833034101	594	25,852	SH	DEFINED
Sociedad Quimica y Minera Chile - ADR	EQUITY	833635105	523	27,400	SH	DEFINED
SOLA INTERNATIONAL, INC.	EQUITY	834092108	74	7,387	SH	DEFINED
SOLETRON CORP.	EQUITY	834182107	848	402,073	SH	DEFINED
SOLUTIA, INC.	EQUITY	834376105	907	173,783	SH	DEFINED
SOMERA COMMUNICATIONS INC	EQUITY	834458101	22	10,653	SH	DEFINED
SONG NETWORKS HLDG ADR	EQUITY	83544Q101	5	140,901	SH	DEFINED
SONIC AUTOMOTIVE INC	EQUITY	83545G102	6	360	SH	DEFINED
SONIC CORP.	EQUITY	835451105	285	12,338	SH	DEFINED
SONIC INNOVATIONS INC	EQUITY	83545M109	19	3,685	SH	DEFINED
SONICBLUE INC	EQUITY	83546Q109	7	29,108	SH	DEFINED
SONICWALL INC	EQUITY	835470105	48	17,339	SH	DEFINED
SONOCO PRODUCTS CO.	EQUITY	835495102	2742	128,695	SH	DEFINED
SONOSIGHT, INC.	EQUITY	83568G104	55	4,785	SH	DEFINED
SONUS NETWORKS INC	EQUITY	835916107	13	61,385	SH	DEFINED
SOTHEBY'S HOLDINGS, INC. CLASS A	EQUITY	835898107	674	96,334	SH	DEFINED
SOUNDVIEW TECHNOLOGY GROUP	EQUITY	83611Q109	33	25,187	SH	DEFINED
SOURCECORP	EQUITY	836167106	105	5,168	SH	DEFINED
SOUTH FINANCIAL GROUP INC.	EQUITY	837841105	288	13,671	SH	DEFINED
SOUTH JERSEY INDUSTRIES, INC.	EQUITY	838518108	133	4,069	SH	DEFINED
SOUTHERN CO	EQUITY	842587107	30097	1,045,750	SH	DEFINED
SOUTHERN CO	EQUITY	842587107	2633	91,500	SH	DEFINED
SOUTHERN PERU COPPER CORP.	EQUITY	843611104	66	4,788	SH	DEFINED
SOUTHERN UNION CO.	EQUITY	844030106	156	13,762	SH	DEFINED
SOUTHTRUST CORP.	EQUITY	844730101	3742	154,296	SH	DEFINED
SOUTHWEST AIRLINES CO.	EQUITY	844741108	4481	343,110	SH	DEFINED
SOUTHWEST BANCORP INC	EQUITY	844767103	44	1,737	SH	DEFINED

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SOUTHWEST BANCORPORATION OF TX	EQUITY	84476R109	349	9,590	SH	DEFINED
SOUTHWEST GAS CORP	EQUITY	844895102	248	11,164	SH	DEFINED
SOUTHWEST WTR CO	EQUITY	845331107	45	3,145	SH	DEFINED
SOUTHWESTERN ENERGY CO.	EQUITY	845467109	104	8,691	SH	DEFINED
SOVEREIGN BANCORP, INC.	EQUITY	845905108	4489	347,968	SH	DEFINED
SOVRAN SELF STORAGE, INC.	EQUITY	84610H108	129	4,249	SH	DEFINED
SPANISH BROADCASTING SYS, INC. CLASS	EQUITY	846425882	80	12,246	SH	DEFINED
SPARTAN MTRS INC	EQUITY	846819100	35	3,060	SH	DEFINED
SPARTECH CORP.	EQUITY	847220209	106	4,996	SH	DEFINED
SPECTRALINK CORP	EQUITY	847580107	32	5,692	SH	DEFINED
SPECTRIAN CORP.	EQUITY	847608106	11	3,895	SH	DEFINED
SPEECHWORKS INTERNATIONAL	EQUITY	84764M101	20	8,756	SH	DEFINED
SPEEDFAM-IPEC INC	EQUITY	847705100	34	9,125	SH	DEFINED
SPEEDWAY MOTORSPORTS	EQUITY	847788106	109	4,627	SH	DEFINED
SPHERION CORPORATION	EQUITY	848420105	141	19,976	SH	DEFINED
SPINNAKER EXPLORATION CO	EQUITY	84855W109	227	7,913	SH	DEFINED
SPORTS AUTH INC	EQUITY	849176102	66	11,113	SH	DEFINED
SPORTS RESORTS INTL INC	EQUITY	84918U108	35	8,284	SH	DEFINED
SPRINT CORP. FON GROUP	EQUITY	852061100	3488	382,490	SH	DEFINED
SPRINT CORP. PCS GROUP	EQUITY	852061506	912	465,244	SH	DEFINED
SPS TECHNOLOGIES, INC.	EQUITY	784626103	104	4,178	SH	DEFINED
SPSS, INC.	EQUITY	78462K102	47	4,038	SH	DEFINED
SPX CORP	EQUITY	784635104	3784	37,500	SH	DEFINED
SPX CORP.	EQUITY	784635104	33101	328,060	SH	DEFINED
SRA INTERNATIONAL CL A	EQUITY	78464R105	49	1,708	SH	DEFINED
SS&C TECHNOLOGIES INC	EQUITY	85227Q100	21	2,668	SH	DEFINED
ST FRANCIS CAPITAL CORP.	EQUITY	789374105	56	2,452	SH	DEFINED
St Jude Medical	EQUITY	790849103	357	10,000	SH	DEFINED
ST JUDE MEDICAL, INC.	EQUITY	790849103	4027	112,814	SH	DEFINED
ST. MARY LAND & EXPLORATION	EQUITY	792228108	226	9,444	SH	DEFINED
ST. PAUL COMPANIES, INC.	EQUITY	792860108	3422	119,164	SH	DEFINED
STAGE STORES INC	EQUITY	85254C305	147	6,777	SH	DEFINED
STAMPS.COM INC	EQUITY	852857101	50	11,893	SH	DEFINED
STANCORP FINANCIAL GROUP, INC.	EQUITY	852891100	2086	39,429	SH	DEFINED
STANDARD & POOR'S DEPOSITARY SPDR	EQUITY	78462F103	4167	50,950	SH	DEFINED
STANDARD COML CORP. COM	EQUITY	853258101	64	3,809	SH	DEFINED
STANDARD MICROSYSTEMS CORP.	EQUITY	853626109	75	4,908	SH	DEFINED
STANDARD MOTOR PRODUCTS, INC.	EQUITY	853666105	25	2,346	SH	DEFINED
STANDARD PACIFIC CORP.	EQUITY	85375C101	255	10,912	SH	DEFINED
STANDARD REGISTER CO.	EQUITY	853887107	141	5,887	SH	DEFINED
STANDEX INTERNATIONAL CORP.	EQUITY	854231107	75	3,677	SH	DEFINED
STANLEY FURNITURE CO INC	EQUITY	854305208	37	1,738	SH	DEFINED
STANLEY WORKS	EQUITY	854616109	1227	37,565	SH	DEFINED
STAPLES, INC.	EQUITY	855030102	3067	239,834	SH	DEFINED
STARBUCKS CORP.	EQUITY	855244109	5092	246,697	SH	DEFINED
STARRETT L S CO	EQUITY	855668109	34	2,207	SH	DEFINED
STARTEK INC	EQUITY	85569C107	78	3,522	SH	DEFINED
STARWOOD HOTELS & RESORTS WW	EQUITY	85590A203	2081	93,338	SH	DEFINED
STATE AUTO FINANCIAL CORP.	EQUITY	855707105	65	4,305	SH	DEFINED
STATE BANCORP INC	EQUITY	855716106	44	2,488	SH	DEFINED
STATE STREET CORP.	EQUITY	857477103	5523	142,930	SH	DEFINED
STATEN ISLAND BANCORP, INC.	EQUITY	857550107	326	18,725	SH	DEFINED
STATION CASINOS, INC.	EQUITY	857689103	199	11,702	SH	DEFINED
STEEL DYNAMICS, INC.	EQUITY	858119100	142	10,826	SH	DEFINED
STEELCASE INC-CL A	EQUITY	858155203	5	435	SH	DEFINED
STEIN MART, INC.	EQUITY	858375108	43	7,419	SH	DEFINED
STEINWAY MUSICAL INSTRUMENTS	EQUITY	858495104	27213	1,772,840	SH	DEFINED
STEPAN CO.	EQUITY	858586100	57	2,138	SH	DEFINED

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STERICYCLE INC	EQUITY	858912108	4572	134,800	SH	DEFINED
STERICYCLE INC COM	EQUITY	858912108	45350	1336972	SH	Sole
STERICYCLE, INC.	EQUITY	858912108	387	11,400	SH	DEFINED
STERIS CORP COM	EQUITY	859152100	2284	91,699	SH	DEFINED
STERLING BANCORP	EQUITY	859158107	78	2,958	SH	DEFINED
STERLING BANCSHARES, INC.	EQUITY	858907108	169	12,936	SH	DEFINED
STERLING FINANCIAL CORP	EQUITY	859317109	134	5,726	SH	DEFINED
STERLING FINL CORP WAS	EQUITY	859319105	72	3,953	SH	DEFINED
STEVEN MADDEN, LTD.	EQUITY	556269108	45	3,132	SH	DEFINED
STEWART & STEVENSON SERVICES	EQUITY	860342104	95	9,664	SH	DEFINED
STEWART ENTERPRISES, INC.	EQUITY	860370105	167	32,730	SH	DEFINED
STEWART INFORMATION SERVICES COM	EQUITY	860372101	123	5,744	SH	DEFINED
STILLWATER MINING CO.	EQUITY	86074Q102	88	14,642	SH	DEFINED
STILLWELL FINANCIAL INC	EQUITY	860831106	1259	104,303	SH	DEFINED
STONE ENERGY CORP.	EQUITY	861642106	235	7,244	SH	DEFINED
STONERIDGE, INC.	EQUITY	86183P102	74	4,363	SH	DEFINED
STORAGE TECHNOLOGY CORP.	EQUITY	862111200	1484	141,212	SH	DEFINED
STORAGENETWORKS INC	EQUITY	86211E103	28	22,420	SH	DEFINED
STRATEX NETWORKS INC	EQUITY	86279T109	33	27,988	SH	DEFINED
STRATOS LIGHTWAVE INC.	EQUITY	863100103	9	24,718	SH	DEFINED
STRATTEC SEC CORP	EQUITY	863111100	62	1,207	SH	DEFINED
STRAYER ED INC COM	EQUITY	863236105	4480	75300	SH	Sole
STRAYER EDUCATION, INC	EQUITY	863236105	148	2,495	SH	DEFINED
STRIDE RITE CORP.	EQUITY	863314100	107	13,485	SH	DEFINED
STRYKER CORP.	EQUITY	863667101	5035	87,414	SH	DEFINED
STUDENT LOAN CORP.	EQUITY	863902102	5	58	SH	DEFINED
STURM, RUGER & CO., INC.	EQUITY	864159108	3436	281,648	SH	DEFINED
SUFFOLK BANCORP	EQUITY	864739107	128	3,987	SH	DEFINED
SUMMIT BANCSHARES INC	EQUITY	866011109	37	1,779	SH	DEFINED

SUMMIT PROPERTIES, INC.	EQUITY	866239106	1906	98,231	SH	DEFINED
SUN BANCORP INC	EQUITY	86663B102	66	3,835	SH	DEFINED
SUN COMMUNITIES, INC.	EQUITY	866674104	185	5,032	SH	DEFINED
SUN MICROSYSTEMS, INC.	EQUITY	866810104	4279	1,652,202	SH	DEFINED
SUNCOR ENERGY INC COM	EQUITY	867229106	30608	1805808	SH	Sole
SUNGARD DATA SYS INC	EQUITY	867363103	24632	1266430	SH	Sole
SUNGARD DATA SYSTEMS, INC.	EQUITY	867363103	2419	124,388	SH	DEFINED
SUNOCO, INC.	EQUITY	86764P109	1012	33,560	SH	DEFINED
SUNRISE ASSISTED LIVING, INC.	EQUITY	86768K106	130	6,050	SH	DEFINED
SUNTRON CORP	EQUITY	86789P100	3	850	SH	DEFINED
SUNTRUST BANKS, INC.	EQUITY	867914103	10087	164,071	SH	DEFINED
SUPERGEN, INC.	EQUITY	868059106	17	9,960	SH	DEFINED
SUPERIOR ENERGY SERVICES, INC.	EQUITY	868157108	107	16,502	SH	DEFINED
SUPERIOR FINANCIAL CORP	EQUITY	868161100	44	2,361	SH	DEFINED
SUPERIOR INDS INTL INC COM	EQUITY	868168105	48747	1035414	SH	Sole
SUPERIOR INDUSTRIES INTL, INC.	EQUITY	868168105	1988	42,228	SH	DEFINED
SUPERTEX INC	EQUITY	868532102	37	3,519	SH	DEFINED
SUPERVALU, INC.	EQUITY	868536103	955	59,103	SH	DEFINED
SUREBEAM CORP CL A	EQUITY	86866R102	10	5,295	SH	DEFINED
SUREWEST COMMUNICATION	EQUITY	868733106	132	4,511	SH	DEFINED
SURMODICS INC	EQUITY	868873100	144	4,530	SH	DEFINED
SUSQUEHANNA BANCSHARES, INC.	EQUITY	869099101	289	13,368	SH	DEFINED
SWIFT ENERGY CO.	EQUITY	870738101	81	7,824	SH	DEFINED
SWIFT TRANSN CO COM	EQUITY	870756103	21478	1376768	SH	Sole
SWIFT TRANSPORTATION CO., INC.	EQUITY	870756103	1776	113,834	SH	DEFINED
SWS GROUP INC	EQUITY	78503N107	56	4,592	SH	DEFINED
SYBASE, INC.	EQUITY	871130100	1896	163,158	SH	DEFINED
SYBRON DENTAL SPECIALTIES INC.	EQUITY	871142105	180	12,878	SH	DEFINED
SYCAMORE NETWORKS, INC	EQUITY	871206108	127	53,987	SH	DEFINED

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SYKES ENTERPRISES, INC.	EQUITY	871237103	259	61,528	SH	DEFINED
SYLVAN LEARNING SYSTEMS, INC.	EQUITY	871399101	875	63,951	SH	DEFINED
SYMANTEC CORP	EQUITY	871503108	4036	120,000	SH	DEFINED
SYMANTEC CORP.	EQUITY	871503108	18531	551,011	SH	DEFINED
SYMBOL TECHNOLOGIES, INC.	EQUITY	871508107	796	103,836	SH	DEFINED
SYMX TECHNOLOGIES INC.	EQUITY	87155S108	81	7,779	SH	DEFINED
SYNAPTICS INC	EQUITY	87157D109	8	1,697	SH	DEFINED
SYNCOR INTERNATIONAL	EQUITY	87157J106	2916	90,822	SH	DEFINED
SYNOPSYS INC.	EQUITY	871607107	3960	103,790	SH	DEFINED
SYNOVUS FINANCIAL CORP.	EQUITY	87161C105	2693	130,603	SH	DEFINED
SYNPLICITY INC	EQUITY	87160Y108	14	3,244	SH	DEFINED
SYNTEL, INC.	EQUITY	87162H103	22	1,896	SH	DEFINED
SYNTROLEUM CORPORATION	EQUITY	871630109	11	6,660	SH	DEFINED
SYPRIS SOLUTIONS INC	EQUITY	871655106	18	1,687	SH	DEFINED
SYSCO CORP.	EQUITY	871829107	10282	362,155	SH	DEFINED
SYSTEMS & COMPUTER TECHNOLOGY	EQUITY	871873105	74	10,519	SH	DEFINED
T HQ INC	EQUITY	872443403	4160	200,000	SH	DEFINED
T ROWE PRICE GROUP INC.	EQUITY	74144T108	1686	67,564	SH	DEFINED
TAIWAN FUND	EQUITY	874036106	556	69,750	SH	DEFINED
TAIWAN SEMICONDUCTOR-SP ADR	EQUITY	874039100	196	30,800	SH	DEFINED
TAKE-TWO INTERACTIVE SOFTWARE	EQUITY	874054109	372	12,819	SH	DEFINED
TALBOTS INC	EQUITY	874161102	9	319	SH	DEFINED
TALBOTS INC	EQUITY	874161102	1540	55,000	SH	DEFINED
TALK AMERICA HLDGS INC	EQUITY	87426R103	54	23,373	SH	DEFINED
TALX CORP	EQUITY	874918105	55	4,181	SH	DEFINED
TANGER FACTORY OUTLET CTRS	EQUITY	875465106	49	1,757	SH	DEFINED
TANOX INC	EQUITY	87588Q109	86	8,146	SH	DEFINED
TANOX INC	EQUITY	87588Q109	525	50,000	SH	DEFINED
TARGET CORP	EQUITY	87612E106	8172	274,600	SH	DEFINED
TARGET CORPORATION	EQUITY	87612E106	13162	445,870	SH	DEFINED
TASTY BAKING CO	EQUITY	876553306	35	2,740	SH	DEFINED
TAUBMAN CENTERS, INC.	EQUITY	876664103	139	9,739	SH	DEFINED
TBC CORP.	EQUITY	872180104	60	5,744	SH	DEFINED
TCF FINANCIAL CORP.	EQUITY	872275102	4222	99,732	SH	DEFINED
TECH DATA CORP.	EQUITY	878237106	1983	75,115	SH	DEFINED
TECHE CORP.	EQUITY	878377100	463	14,114	SH	DEFINED
TECHNE CORP COM	EQUITY	878377100	12296	375000	SH	Sole
TECHNICAL OLYMPIC USA INC	EQUITY	878483106	5	317	SH	DEFINED
TECHNITROL, INC.	EQUITY	878555101	203	13,604	SH	DEFINED
Technology Select Sector (SPDR)	EQUITY	81369Y803	473	40,000	SH	DEFINED
TECO ENERGY, INC.	EQUITY	872375100	5000	314,872	SH	DEFINED
TECUMSEH PRODUCTS CO. CLASS A	EQUITY	878895200	1239	29,528	SH	DEFINED
TEJON RANCH CO.	EQUITY	879080109	58	2,368	SH	DEFINED
TEKELEC	EQUITY	879101103	136	15,750	SH	DEFINED
TEKTRONIX, INC.	EQUITY	879131100	647	39,409	SH	DEFINED
Telebras - Spons ADR Pfd Block	EQUITY	879287308	349	5,500	SH	DEFINED
TELEDYNE TECHNOLOGIES INC	EQUITY	879360105	187	10,293	SH	DEFINED
TELEFLEX INC.	EQUITY	879369106	2383	52,286	SH	DEFINED
TELEFONICA S.A. SPON ADR	EQUITY	879382208	2	102	SH	DEFINED
TELEFONOS DE MEXICO CL L-TELMEX	EQUITY	879403780	5905	175,200	SH	DEFINED
TELEKOMUNIKASI INDONESIA - SP ADR	EQUITY	715684106	3198	430,430	SH	DEFINED
TELEPHONE AND DATA SYSTEMS	EQUITY	879433100	3943	78,155	SH	DEFINED
TELETECH HOLDINGS	EQUITY	879939106	83	13,226	SH	DEFINED
TELIK INC	EQUITY	87959M109	108	8,745	SH	DEFINED
TELIK INC	EQUITY	87959M109	619	50,000	SH	DEFINED
TELLABS, INC.	EQUITY	879664100	839	206,025	SH	DEFINED
TELLIUM INC	EQUITY	87967E107	10	26,477	SH	DEFINED
TEMPLE-INLAND INC.	EQUITY	879868107	905	23,419	SH	DEFINED

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Tenet Healthcare Corp	EQUITY	88033G100	2228	45,000	SH	DEFINED
TENET HEALTHCARE CORP	EQUITY	88033G100	5940	120,000	SH	DEFINED
TENET HEALTHCARE CORP.	EQUITY	88033G100	12753	257,640	SH	DEFINED
TENNANT CO.	EQUITY	880345103	99	3,050	SH	DEFINED
TENNECO AUTOMOTIVE INC	EQUITY	880349105	54	12,824	SH	DEFINED
TERADYNE, INC.	EQUITY	880770102	802	83,569	SH	DEFINED
TERAYON COMMUNICATION	EQUITY	880775101	51	22,078	SH	DEFINED
TEREX CORP.	EQUITY	880779103	228	13,487	SH	DEFINED
TERRA INDUSTRIES, INC.	EQUITY	880915103	24	13,219	SH	DEFINED
TESORO PETROLEUM CORP.	EQUITY	881609101	61	21,935	SH	DEFINED
TETRA TECH, INC.	EQUITY	88162G103	136	16,988	SH	DEFINED
TETRA TECHNOLOGIES, INC.	EQUITY	88162F105	90	4,468	SH	DEFINED
TEVA PHARMACEUTICAL ADR	EQUITY	881624209	1637	24,440	SH	DEFINED
TEVA PHARMACEUTICAL INDS ADR	EQUITY	881624209	2372	35,500	SH	DEFINED
TEXAS BIOTECH CORP	EQUITY	88221T104	45	14,861	SH	DEFINED
TEXAS INDUSTRIES, INC.	EQUITY	882491103	173	7,122	SH	DEFINED
TEXAS INSTRS INC	EQUITY	882508104	9903	670,450	SH	DEFINED
TEXAS INSTRUMENTS, INC.	EQUITY	882508104	12473	844,450	SH	DEFINED
TEXAS REGIONAL BANCSHARES, INC CLASS	EQUITY	882673106	251	7,508	SH	DEFINED
TEXTRON FINANACIAL CORP	EQUITY	883203101	2201	64,550	SH	DEFINED
TEXTRON INC	EQUITY	883203101	10177	298,449	SH	DEFINED
THE ADVISORY BOARD COMPANY	EQUITY	00762W107	4668	157600	SH	Sole
THE GENLYTE GROUP, INC.	EQUITY	372302109	145	4,104	SH	DEFINED
THE ST JOE COMPANY	EQUITY	790148100	11	397	SH	DEFINED
THE STEAK N SHAKE COMPANY	EQUITY	857873103	85	7,695	SH	DEFINED
THE TITAN CORPORATION	EQUITY	888266103	996	103,753	SH	DEFINED
THE YANKEE CANDLE CO.	EQUITY	984757104	158	9,184	SH	DEFINED
THERAGENICS CORP.	EQUITY	883375107	44	10,104	SH	DEFINED
THERASENSE INC	EQUITY	883381105	105	7,523	SH	DEFINED
THERMA-WAVE INC.	EQUITY	88343A108	7	8,375	SH	DEFINED
THERMO ELECTRON CORP.	EQUITY	883556102	1344	83,327	SH	DEFINED
THOMAS & BETTS CORP.	EQUITY	884315102	557	39,516	SH	DEFINED
THOMAS INDUSTRIES, INC.	EQUITY	884425109	122	4,907	SH	DEFINED
THOMAS NELSON	EQUITY	640376109	24	2,717	SH	DEFINED
THOR INDUSTRIES, INC.	EQUITY	885160101	181	5,194	SH	DEFINED
THORATEC LABORATORIES CORP.	EQUITY	885175307	131	16,682	SH	DEFINED
THORNBURG MORTGAGE INC.	EQUITY	885218107	2145	114,148	SH	DEFINED
THQ INC	EQUITY	872443403	278	13,363	SH	DEFINED
THREE RIVS BANCORP INC	EQUITY	88562Q107	46	2,900	SH	DEFINED
THREE-FIVE SYS INC COM	EQUITY	88554L108	34	7,302	SH	DEFINED
TIBCO SOFTWARE INC	EQUITY	88632Q103	102	27,219	SH	DEFINED

TICKETMASTER ONLINE-CITY B	EQUITY	88633P203	7	429	SH	DEFINED
TIDEWATER INC	EQUITY	886423102	3560	131,900	SH	DEFINED
TIDEWATER, INC.	EQUITY	886423102	4777	176,982	SH	DEFINED
TIER TECHNOLOGIES INC	EQUITY	88650Q100	93	4,904	SH	DEFINED
TIFFANY & CO.	EQUITY	886547108	1365	63,680	SH	DEFINED
TIMBERLAND COMPANY	EQUITY	887100105	1576	49,750	SH	DEFINED
TIME WARNER TELECOM	EQUITY	887319101	12	14,462	SH	DEFINED
TIMKEN CO.	EQUITY	887389104	12	711	SH	DEFINED
TIVO INC	EQUITY	888706108	23	6,258	SH	DEFINED
TJX COMPANIES, INC.	EQUITY	872540109	3922	230,700	SH	DEFINED
TMP WORLDWIDE INC.	EQUITY	872941109	478	53,070	SH	DEFINED
TOLL BROTHERS INC COM	EQUITY	889478103	35066	1612952	SH	Sole
TOLL BROTHERS, INC.	EQUITY	889478103	14	652	SH	DEFINED
TOLLGRADE COMMUNICATIONS INC	EQUITY	889542106	34	4,317	SH	DEFINED
TOMPKINS TRUSTCO INC	EQUITY	890110109	108	2,519	SH	DEFINED
TOO INC	EQUITY	890333107	268	11,507	SH	DEFINED
TOO INC	EQUITY	890333107	3627	155,800	SH	DEFINED

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TOOTSIE ROLL INDUSTRIES, INC.	EQUITY	890516107	2034	68,433	SH	DEFINED
TOPPS CO. INC.	EQUITY	890786106	109	12,595	SH	DEFINED
TORCHMARK CORP.	EQUITY	891027104	2807	81,937	SH	DEFINED
TORO CO.	EQUITY	891092108	236	4,188	SH	DEFINED
TOTAL SYSTEM SERVICE	EQUITY	891906109	96	7,269	SH	DEFINED
TOUCH AMERICA HOLDINGS INC	EQUITY	891539108	22	35,221	SH	DEFINED
TOWER AUTOMOTIVE, INC.	EQUITY	891707101	140	20,892	SH	DEFINED
TOWN & COUNTRY TRUST	EQUITY	892081100	102	4,858	SH	DEFINED
TOYS R US INC.	EQUITY	892335100	988	97,026	SH	DEFINED
TRACTOR SUPPLY CO	EQUITY	892356106	147	4,640	SH	DEFINED
TRAMMELL CROW CO.	EQUITY	89288R106	98	9,988	SH	DEFINED
TRANS WORLD ENTERTAINMENT CORP	EQUITY	89336Q100	18	5,637	SH	DEFINED
TRANSACTION SYSTEMS ARCHITECTS CLASS	EQUITY	893416107	356	57,478	SH	DEFINED
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	2078166	31,274,130	SH	DEFINED
TRANSATLANTIC HOLDINGS INC	EQUITY	893521104	20	304	SH	DEFINED
TRANSCONTINENTAL RLTY	EQUITY	893617209	16	969	SH	DEFINED
TRANSKARYOTIC THERAPIES IN	EQUITY	893735100	3879	119,700	SH	DEFINED
TRANSKARYOTIC THERAPIES INC	EQUITY	893735100	28771	887706	SH	Sole
TRANSKARYOTIC THERAPIES, INC.	EQUITY	893735100	307	9,479	SH	DEFINED
TRANSMETA CORP	EQUITY	89376R109	78	80,247	SH	DEFINED
TRANSMONTAIGNE, INC.	EQUITY	893934109	24	4,839	SH	DEFINED
TRANSOCEAN INC	EQUITY	G90078109	2839	136,490	SH	DEFINED
TRANSOCEAN SEDCO FOREX INC.	EQUITY	G90078109	9	410	SH	DEFINED
TRAVELERS PPTY CAS CORP NE	EQUITY	89420G406	31	2,266	SH	DEFINED
TRAVELERS PPTY CAS CORP NEW	EQUITY	89420G109	14	1,095	SH	DEFINED
TRAVELERS PROPERTY CASUALTY	EQUITY	89420G109	5808	429,262	SH	DEFINED
TRC COS INC	EQUITY	872625108	51	2,957	SH	DEFINED
TREDEGAR CORP.	EQUITY	894650100	147	8,788	SH	DEFINED
TREMONT CORP.	EQUITY	894745207	14	437	SH	DEFINED
TREX COMPANY, INC.	EQUITY	89531P105	60	2,181	SH	DEFINED
TRIAD GTY INC COM	EQUITY	895925105	10011	287500	SH	Sole
TRIAD GUARANTY, INC.	EQUITY	895925105	93	2,673	SH	DEFINED
TRIAD HOSPITALS INC COM	EQUITY	89579K109	68461	1803986	SH	Sole
TRIAD HOSPITALS, INC.	EQUITY	89579K109	3753	98,893	SH	DEFINED
TRIANGLE PHARMACEUTICALS, INC.	EQUITY	89589H104	29	10,646	SH	DEFINED
TRIARC COMPANIES INC. CLASS A	EQUITY	895927101	102	4,509	SH	DEFINED
Tribune Co	EQUITY	896047107	627	15,000	SH	DEFINED
TRIBUNE CO NEW	EQUITY	896047107	3186	76,200	SH	DEFINED
TRIBUNE CO.	EQUITY	896047107	5477	131,000	SH	DEFINED
TRICO BANCSHARES	EQUITY	896095106	43	1,712	SH	DEFINED
TRICO MARINE SERVICES, INC.	EQUITY	896106101	19	7,467	SH	DEFINED
TRIKON TECHNOLOGIES INC	EQUITY	896187408	20	3,496	SH	DEFINED
TRIMBLE NAVIGATION LTD.	EQUITY	896239100	85	8,542	SH	DEFINED
TRIMERIS INC	EQUITY	896263100	201	4,494	SH	DEFINED
TRINITY INDUSTRIES, INC.	EQUITY	896522109	1196	72,637	SH	DEFINED
TRIPATH IMAGIN INC	EQUITY	896942109	17	7,471	SH	DEFINED
TRIPOS INC	EQUITY	896928108	19	2,481	SH	DEFINED
TRIQUINT SEMICONDUCTOR INC	EQUITY	89674K103	1587	449,700	SH	DEFINED
TRIQUINT SEMICONDUCTOR, INC.	EQUITY	89674K103	772	218,819	SH	DEFINED
TRITON PCS HOLDINGS	EQUITY	89677M106	14	6,602	SH	DEFINED
TRIUMPH GROUP, INC.	EQUITY	896818101	133	4,752	SH	DEFINED
TRIZEC PROPERTIES INC	EQUITY	89687P107	15	1,301	SH	DEFINED
TRIZETTO GROUP INC	EQUITY	896882107	51	10,258	SH	DEFINED
TROPICAL SPORTSWEAR INT'L	EQUITY	89708P102	23	1,774	SH	DEFINED
TROY FINANCIAL CORP	EQUITY	897329108	74	2,849	SH	DEFINED
TRUST CO. OF NEW JERSEY	EQUITY	898304100	161	6,308	SH	DEFINED
TRUSTCO BANK CORP. NY	EQUITY	898349105	259	24,531	SH	DEFINED
TRUSTMARK CORP.	EQUITY	898402102	453	19,890	SH	DEFINED

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TRW INC.	EQUITY	872649108	3312	56,568	SH	DEFINED
TTM TECHONOLOGIES	EQUITY	87305R109	8	5,220	SH	DEFINED
TUBOS DE ACERO DE MEX-SP ADR	EQUITY	898592506	766	88,980	SH	DEFINED
TUESDAY MORNING CORPORATION	EQUITY	899035505	51	2,807	SH	DEFINED
TULARIK INC	EQUITY	899165104	89	12,985	SH	DEFINED
TUPPERWARE CORP.	EQUITY	899896104	1359	81,783	SH	DEFINED
TURNSTONE SYSTEMS INC	EQUITY	900423104	26	11,931	SH	DEFINED
TV AZTECA S.A.-SPONS ADR	EQUITY	901145102	29	6,000	SH	DEFINED
TWEETER HOME ENTERTAINMENT	EQUITY	901167106	45	6,550	SH	DEFINED
TXU Corporation	EQUITY	873168108	5839	140,000	SH	DEFINED
TYCO INTERNATIONAL, LTD.	EQUITY	902124106	12110	858,838	SH	DEFINED
TYLER TECHNOLOGIES INC	EQUITY	902252105	48	10,935	SH	DEFINED
TYSON FOODS, INC. CLASS A	EQUITY	902494103	5455	469,053	SH	DEFINED
U S XPRESS ENTERPRISES	EQUITY	90338N103	18	1,888	SH	DEFINED
U.S. BANCORP, INC.	EQUITY	902973304	40569	2,183,491	SH	DEFINED
U.S. RESTAURANT PROPERTIES INC	EQUITY	902971100	95	6,642	SH	DEFINED
U.S.B. HOLDING CO., INC.	EQUITY	902910108	75	4,068	SH	DEFINED
UAL CORP	EQUITY	902549500	69	32,223	SH	DEFINED
UBIQUITEL INC	EQUITY	903474302	5	19,911	SH	DEFINED
UCBH HOLDINGS INC	EQUITY	90262T308	242	6,153	SH	DEFINED
UGI CORP.	EQUITY	902681105	339	9,338	SH	DEFINED
UICI	EQUITY	902737105	213	13,094	SH	DEFINED
UIL HOLDINGS CORP.	EQUITY	902748102	3818	107,688	SH	DEFINED
ULTICOM INC	EQUITY	903844108	20	3,597	SH	DEFINED
ULTIMATE ELECTRONIS, INC.	EQUITY	903849107	48	3,733	SH	DEFINED
ULTRATECH STEPPER, INC.	EQUITY	904034105	62	7,670	SH	DEFINED
UMB FINANCIAL CORP.	EQUITY	902788108	218	5,587	SH	DEFINED
UMPQUA HOLDINGS CORP	EQUITY	904214103	111	6,782	SH	DEFINED
UNIFI, INC.	EQUITY	904677101	552	87,995	SH	DEFINED
UNIFIRST CORP.	EQUITY	904708104	63	2,646	SH	DEFINED
UNILAB CORP	EQUITY	904763208	133	6,323	SH	DEFINED
UNION ACCEP CORP	EQUITY	904832102	13	3,342	SH	DEFINED
UNION BANKSHARES CORP	EQUITY	905399101	64	2,554	SH	DEFINED
UNION PACIFIC CORP.	EQUITY	907818108	6266	108,270	SH	DEFINED
UNION PLANTERS CORP	EQUITY	908068109	2397	87,275	SH	DEFINED
UNIONBANCAL CORP	EQUITY	908906100	31	735	SH	DEFINED
UNISOURCE ENERGY CORP.	EQUITY	909205106	148	9,679	SH	DEFINED
UNISYS CORP.	EQUITY	909214108	1194	170,617	SH	DEFINED
UNIT CORP.	EQUITY	909218109	234	12,240	SH	DEFINED
UNITED AUTO GROUP INC	EQUITY	909440109	2539	200,500	SH	DEFINED
UNITED AUTO GROUP, INC.	EQUITY	909440109	80	5,723	SH	DEFINED
UNITED BANKSHARES INC. WV	EQUITY	909907107	360	12,422	SH	DEFINED
UNITED CMNTY BKS BLAIR	EQUITY	90984P105	137	5,632	SH	DEFINED
UNITED COMMUNITY FINANCIAL CO	EQUITY	909839102	94	10,613	SH	DEFINED
UNITED DEFENSE INDS IN	EQUITY	91018B104	169	7,162	SH	DEFINED
UNITED DOMINION REALTY TRUST	EQUITY	910197102	1558	97,953	SH	DEFINED
UNITED DOMINION RLTYTR COM	EQUITY	910197102	19151	1203700	SH	Sole
UNITED FIRE & CASUALTY CO.	EQUITY	910331107	83	2,444	SH	DEFINED
UNITED HEALTHCARE CORP	EQUITY	91324P102	11312	129,690	SH	DEFINED
UNITED INDUSTRIAL CORP	EQUITY	910671106	65	3,237	SH	DEFINED
UNITED MICROELECTRONICS-ADR	EQUITY	910873207	168	47,495	SH	DEFINED
UNITED NATIONAL BANCORP	EQUITY	910909100	96	4,664	SH	DEFINED
UNITED NATURAL FOODS, INC.	EQUITY	911163103	149	6,465	SH	DEFINED
UNITED ONLINE INC	EQUITY	911268100	68	7,060	SH	DEFINED
UNITED PARCEL SERVICE CLASS -B	EQUITY	911312106	30725	491,360	SH	DEFINED
UNITED PARCEL SVC INC	EQUITY	911312106	13754	219,960	SH	DEFINED
UNITED RENTALS, INC.	EQUITY	911363109	859	101,745	SH	DEFINED
UNITED STATES STEEL CORP	EQUITY	912909108	523	45,084	SH	DEFINED

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UNITED STATIONERS, INC.	EQUITY	913004107	268	10,185	SH	DEFINED
UNITED SURGICAL PARTNE	EQUITY	913016309	114	5,141	SH	DEFINED
UNITED SURGICAL PARTNERS	EQUITY	913016309	2431	110,000	SH	DEFINED
UNITED SURGICAL PRTRNS COM	EQUITY	913016309	32777	1483100	SH	Sole
UNITED TECHNOLOGIES CORP	EQUITY	913017109	8914	157,800	SH	DEFINED
UNITED TECHNOLOGIES CORP.	EQUITY	913017109	11419	202,150	SH	DEFINED
UNITED THERAPEUTICS CORP.	EQUITY	91307C102	87	5,296	SH	DEFINED
UNITEDGLOBALCOM INC. CLASS A	EQUITY	913247508	2	1,060	SH	DEFINED
UNITEDHEALTH GROUP INC	EQUITY	91324P102	298	3,420	SH	DEFINED
UNITIL CORP	EQUITY	913259107	44	1,604	SH	DEFINED
UNITRIN, INC.	EQUITY	913275103	2768	90,170	SH	DEFINED
UNIVERSAL AMER FINANCIAL CORP	EQUITY	913377107	39	7,915	SH	DEFINED
UNIVERSAL COMPRESSION HLDGS	EQUITY	913431102	91	5,597	SH	DEFINED
UNIVERSAL CORP.	EQUITY	913456109	1522	43,395	SH	DEFINED
UNIVERSAL DISPLAY CORP.	EQUITY	91347P105	33	5,408	SH	DEFINED
UNIVERSAL ELECTRONICS INC.	EQUITY	913483103	42	4,693	SH	DEFINED
UNIVERSAL FOREST PRODUCTS, INC	EQUITY	913543104	87	4,619	SH	DEFINED
UNIVERSAL HEALTH REALTY INCOME	EQUITY	91359E105	96	3,706	SH	DEFINED
UNIVERSAL HEALTH SERVICES - B	EQUITY	913903100	4073	79,636	SH	DEFINED
UNIVERSITY OF PHOENI	EQUITY	037604204	6	198	SH	DEFINED
UNIVISION COMMUNICATIONS, INC.	EQUITY	914906102	4999	-10,327	SH	DEFINED
UNIZAN FINANCIAL CORP	EQUITY	91528W101	144	7,491	SH	DEFINED
UNOCAL CORP.	EQUITY	915289102	3396	108,199	SH	DEFINED
UNOVA, INC.	EQUITY	91529B106	69	14,032	SH	DEFINED
UNUMPROVIDENT CORP.	EQUITY	91529Y106	2761	135,665	SH	DEFINED
URBAN OUTFITTERS, INC.	EQUITY	917047102	61	2,517	SH	DEFINED
UROLOGIX INC	EQUITY	917273104	22	4,715	SH	DEFINED
URS CORP.	EQUITY	903236107	80	4,838	SH	DEFINED
URSTADT BIDDLE [A]	EQUITY	917286205	51	4,301	SH	DEFINED
US AIRWAYS GROUP, INC.	EQUITY	911905107	13	23,171	SH	DEFINED
US CELLULAR	EQUITY	911684108	7	244	SH	DEFINED
US CONCRETE INC	EQUITY	90333L102	36	6,857	SH	DEFINED
US ONCOLOGY, INC.	EQUITY	90338W103	202	24,869	SH	DEFINED
US PHYSICAL THERAPY INC	EQUITY	90337L108	34	3,179	SH	DEFINED
US UNSIRED INC	EQUITY	90338R104	21	30,212	SH	DEFINED
USA INTERACTIVE	EQUITY	902984103	267	13,790	SH	DEFINED
USEC, INC	EQUITY	90333E108	173	27,579	SH	DEFINED
USFREIGHTWAYS CORP.	EQUITY	916906100	261	9,117	SH	DEFINED
USG CORP.	EQUITY	903293405	50	12,477	SH	DEFINED
USINOR SA	EQUITY	912080108	53	22,465	SH	DEFINED
UST INC	EQUITY	902911106	4641	164,500	SH	DEFINED
UST INC.	EQUITY	902911106	2111	74,848	SH	DEFINED
UTI WORLDWIDE INC ORD	EQUITY	G87210103	5027	273500	SH	Sole
UTSTARCOM INC	EQUITY	918076100	12	802	SH	DEFINED
V. F. CORP.	EQUITY	918204108	1726	47,977	SH	DEFINED
VAIL RESORTS, INC.	EQUITY	91879Q109	40	2,850	SH	DEFINED
VALASSIS COMMUNICATIONS, INC.	EQUITY	918866104	2491	71,032	SH	DEFINED
VALERO ENERGY CORP.	EQUITY	91913Y100	4116	155,502	SH	DEFINED
VALHI INC	EQUITY	918905100	70	7,130	SH	DEFINED
VALLEY NATIONAL BANC	EQUITY	919794107	37	1,373	SH	DEFINED
VALMONT INDUSTRIES, INC.	EQUITY	920253101	107	4,585	SH	DEFINED
VALSPAR CORP.	EQUITY	920355104	2488	66,704	SH	DEFINED
VALUE LINE, INC.	EQUITY	920437100	18	460	SH	DEFINED
VALUECLICK INC.	EQUITY	92046N102	51	23,320	SH	DEFINED
VALUEVISION MEDIA INC	EQUITY	92047K107	80	6,844	SH	DEFINED
VANS, INC.	EQUITY	921930103	36	6,248	SH	DEFINED
VARCO INTERNATIONAL	EQUITY	922122106	2177	128,655	SH	DEFINED
VARIAN MEDICAL SYSTEMS INC	EQUITY	92220P105	3898	90,677	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMENT	EQUITY	922207105	171	10,403	SH	DEFINED

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VARIAN, INC.	EQUITY	922206107	1513	54,801	SH	DEFINED
VASTERA INC	EQUITY	92239N109	23	10,867	SH	DEFINED
VCA ANTECH INC	EQUITY	918194101	75	6,055	SH	DEFINED
VECTOR GROUP LTD.	EQUITY	92240M108	3891	309,085	SH	DEFINED
VECTREN CORP	EQUITY	92240G101	1988	90,380	SH	DEFINED
VEECO INSTRUMENTS, INC.	EQUITY	922417100	93	8,573	SH	DEFINED
VENTANA MEDICAL SYSTEMS, INC.	EQUITY	92276H106	80	4,297	SH	DEFINED
VENTAS, INC.	EQUITY	92276F100	276	20,617	SH	DEFINED
VERDIAN CORP	EQUITY	92342R203	2970	118,900	SH	DEFINED
VERIDIAN CORP DEL COM	EQUITY	92342R203	6994	280000	SH	Sole
VERINT SYSTEMS	EQUITY	92343X100	65	7,542	SH	DEFINED
VERISIGN, INC.	EQUITY	92343E102	148	29,314	SH	DEFINED
VERITAS DGC, INC.	EQUITY	92343P107	114	10,542	SH	DEFINED
VERITAS SOFTWARE CORP	EQUITY	923436109	3264	222,500	SH	DEFINED
VERITAS SOFTWARE CORP.	EQUITY	923436109	2852	194,431	SH	DEFINED
VERITY INC COM	EQUITY	92343C106	75	7,494	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	65881	2,400,913	SH	DEFINED
VERIZON COMMUNICATIONS	EQUITY	92343V104	2138	77,918	SH	DEFINED
VERSICOR INC	EQUITY	925314106	62	7,249	SH	DEFINED
VERTEX PHARMACEUTICALS, INC.	EQUITY	92532F100	1874	101,341	SH	DEFINED
VESTA INSURANCE GROUP, INC.	EQUITY	925391104	29	11,629	SH	DEFINED
VIACOM INC	EQUITY	925524100	40	975	SH	DEFINED
VIACOM INC	EQUITY	925524308	10388	256,213	SH	DEFINED
VIACOM, INC. CLASS B	EQUITY	925524308	32918	811,795	SH	DEFINED
VIAD CORP.	EQUITY	92552R109	2426	118,766	SH	DEFINED
VIASAT, INC.	EQUITY	92552V100	39	6,256	SH	DEFINED
VIASYS HEALTHCARE INC	EQUITY	92553Q209	136	8,843	SH	DEFINED
VIB CORP	EQUITY	91823H106	59	3,917	SH	DEFINED
VICAL INC.	EQUITY	925602104	15	6,452	SH	DEFINED
VICOR CORP.	EQUITY	925815102	48	6,737	SH	DEFINED
VIEWPOINT CORP.	EQUITY	92672P108	27	12,582	SH	DEFINED
VIGNETTE CORPORATION	EQUITY	926734104	64	79,781	SH	DEFINED
Vimpel-Communications-SP ADR	EQUITY	68370R109	110	4,640	SH	DEFINED
VINTAGE PETROLEUM, INC.	EQUITY	927460105	178	16,486	SH	DEFINED
VIRAGE LOGIC CORPORATION	EQUITY	92763R104	34	3,650	SH	DEFINED
VIRBAC CORP	EQUITY	927649103	15	2,948	SH	DEFINED
VIRCO MFG CO	EQUITY	927651109	17	1,804	SH	DEFINED
VIRGINIA FINL CORP	EQUITY	927810101	74	2,471	SH	DEFINED
VISHAY INTERTECHNOLOGY, INC.	EQUITY	928298108	2059	233,978	SH	DEFINED
VISTEON CORP	EQUITY	92839U107	2	192	SH	DEFINED
VISTEON CORP.	EQUITY	92839U107	636	67,142	SH	DEFINED
VISX, INC.	EQUITY	92844S105	800	86,711	SH	DEFINED
VITAL SIGNS, INC.	EQUITY	928469105	59	2,000	SH	DEFINED
VITALWORKS INC	EQUITY	928483106	88	12,113	SH	DEFINED
VITESSE SEMICONDUCTOR CORP.	EQUITY	928497106	51	75,046	SH	DEFINED
VITRIA TECHNOLOGY, INC.	EQUITY	92849Q104	20	25,184	SH	DEFINED
VIVUS	EQUITY	928551100		92	SH	DEFINED
VIVUS INC.	EQUITY	928551100	48	11,164	SH	DEFINED
VODAFONE GROUP PLC -SP ADR	EQUITY	92857W100	15009	1,169,850	SH	DEFINED
VOLT INFORMATION SCIENCES INC.	EQUITY	928703107	41	2,702	SH	DEFINED
VORNADO	EQUITY	929042109	41	1,040	SH	DEFINED
VORNADO RLTY TR SH BEN INT	EQUITY	929042109	32815	831800	SH	Sole
VOTORANTIM CELULOSE - SPON ADR	EQUITY	92906P106	610	43,700	SH	DEFINED
VULCAN MATERIALS CO.	EQUITY	929160109	3057	84,551	SH	DEFINED
VULCAN MATLS CO	EQUITY	929160109	2350	65,000	SH	DEFINED
W HOLDING COMPANY INC.	EQUITY	929251106	221	13,570	SH	DEFINED
W. R. BERKLEY CORP.	EQUITY	084423102	19	546	SH	DEFINED
W. W. GRAINGER, INC.	EQUITY	384802104	1742	40,947	SH	DEFINED
WABASH NATIONAL CORP.	EQUITY	929566107	42	7,846	SH	DEFINED
WABTEC	EQUITY	929740108	164	11,633	SH	DEFINED
WACHOVIA CORP	EQUITY	929903102	19452	595,050	SH	DEFINED

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WACHOVIA CORP 2ND NEW	EQUITY	929903102	8254	252,500	SH	DEFINED
WACKENHUT CORRECTIONS CORP.	EQUITY	929798106	34	2,956	SH	DEFINED
WADDELL & REED FINANCIAL, INC.	EQUITY	930059100	1883	106,635	SH	DEFINED
WAL MART STORES INC	EQUITY	931142103	30220	613,740	SH	DEFINED
Walgreen Co	EQUITY	931422109	2461	80,000	SH	DEFINED
WALGREEN CO.	EQUITY	931422109	14893	484,170	SH	DEFINED
WALLACE COMPUTER SERVICES INC.	EQUITY	932270101	1192	67,537	SH	DEFINED
WAL-MART STORES, INC.	EQUITY	931142103	168053	3,412,945	SH	DEFINED
WALT DISNEY	EQUITY	254687106	15080	996,050	SH	DEFINED
WALTER INDUSTRIES, INC.	EQUITY	93317Q105	122	9,920	SH	DEFINED
WARREN BANCORP INC	EQUITY	934710104	1501	96,098	SH	DEFINED
WARWICK CMNTY BANCORP	EQUITY	936559103	34	1,248	SH	DEFINED
WASHINGTON FEDERAL I	EQUITY	938824109	21	919	SH	DEFINED
WASHINGTON MUTUAL INC	EQUITY	939322103	18733	595,276	SH	DEFINED
WASHINGTON MUTUAL INC	EQUITY	939322103	167	5,250	SH	DEFINED
Washington Mutual Savings	EQUITY	939322103	1309	41,600	SH	DEFINED
WASHINGTON POST CO. CLASS B	EQUITY	939640108	8148	12,555	SH	DEFINED
WASHINGTON REAL ESTATE INV.	EQUITY	939653101	317	12,492	SH	DEFINED
WASHINGTON TRUST BANCORP, INC.	EQUITY	940610108	87	4,423	SH	DEFINED
WASTE CONNECTIONS	EQUITY	941053100	21120	607,075	SH	DEFINED
WASTE CONNECTIONS, INC.	EQUITY	941053100	327	9,389	SH	DEFINED
WASTE MANAGEMENT, INC.	EQUITY	94106L109	6109	261,980	SH	DEFINED
WASTE MGMT INC DEL	EQUITY	94106L109	4031	172,860	SH	DEFINED
WATCHGUARD TECH. INC.	EQUITY	941105108	39	8,915	SH	DEFINED
WATER PIK TECHNOLOGIES INC	EQUITY	94113U100	37	3,607	SH	DEFINED
WATERS CORP.	EQUITY	941848103	1404	57,890	SH	DEFINED
WATSCO, INC.	EQUITY	942622200	83	5,795	SH	DEFINED
WATSON PHARMACEUTICALS, INC	EQUITY	942683103	1156	47,181	SH	DEFINED
WATSON WYATT & CO HOLDINGS	EQUITY	942712100	136	6,816	SH	DEFINED
WATTS INDUSTRIES, INC., CLASS A	EQUITY	942749102	87	5,304	SH	DEFINED
WAUSAU-MOSINEE PAPER CORP.	EQUITY	943315101	740	80,297	SH	DEFINED
WAYPOINT FINANCIAL CORP.	EQUITY	946756103	217	12,866	SH	DEFINED
WCI COMMUNITIES INC	EQUITY	92923C104	30	2,349	SH	DEFINED
WD-40 CO.	EQUITY	929236107	157	5,418	SH	DEFINED
WEATHERFORD INTL LTD	EQUITY	G95089101	1751	47,140	SH	DEFINED
WEATHERFORD INTL LTD COM	EQUITY	G95089101	16735	450600	SH	Sole
WEATHERFORDNINTL LTD	EQUITY	G95089101	12311	331,480	SH	DEFINED
WEBEX COMMUNICATIONS INC (USD)	EQUITY	94767L109	88	7,863	SH	DEFINED
WEBMD CORPORATION	EQUITY	94769M105	21	4,120	SH	DEFINED
WEBMETHODS INC	EQUITY	94768C108	74	15,308	SH	DEFINED
WEBSense INC	EQUITY	947684106	83	7,151	SH	DEFINED
WEBSense INC	EQUITY	947684106	11931	1027675	SH	Sole
WEBSTER FINANCIAL CORP.	EQUITY	947890109	2149	64,007	SH	DEFINED
WEIGHT WATCHERS INTL COM	EQUITY	948626106	17670	407520	SH	Sole
WEIGHT WATCHERS INTL INC	EQUITY	948626106	14	319	SH	DEFINED
WEIGHT WATCHERS INTL INC N	EQUITY	948626106	5420	125,000	SH	DEFINED
WEINGARTEN REALTY INVESTORS	EQUITY	948741103	24	660	SH	DEFINED
WEIS MARKETS INC	EQUITY	948849104	125	3,744	SH	DEFINED
WELLMAN, INC.	EQUITY	949702104	148	10,816	SH	DEFINED
WELLPOINT HEALTH NETWORKS INC.	EQUITY	94973H108	5515	75,245	SH	DEFINED
WELLS FARGO + CO NEW	EQUITY	949746101	21157	439,300	SH	DEFINED
WELLS FARGO CO.	EQUITY	949746101	37713	783,070	SH	DEFINED
WELLSFORD REAL PROPERTIES	EQUITY	950240200	31	1,802	SH	DEFINED
WENDY'S INTERNATIONAL, INC.	EQUITY	950590109	1680	50,744	SH	DEFINED
WENDYS INTL INC	EQUITY	950590109	5447	164,500	SH	DEFINED
WERNER ENTERPRISES, INC.	EQUITY	950755108	240	13,054	SH	DEFINED
WESBANCO, INC.	EQUITY	950810101	172	7,235	SH	DEFINED
WESCO FINANCIAL CORP	EQUITY	950817106	5	16	SH	DEFINED

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WESCO INTERNATIONAL, INC.	EQUITY	95082P105	21	4,804	SH	DEFINED
WEST COAST BANCORP	EQUITY	952145100	81	5,337	SH	DEFINED
WEST CORPORATION	EQUITY	952355105	4	253	SH	DEFINED
WEST MARINE INC	EQUITY	954235107	45	3,514	SH	DEFINED
WEST PHARMACEUTICAL SERVICES	EQUITY	955306105	95	4,447	SH	DEFINED
WESTAMERICA BANCORPORATION	EQUITY	957090103	604	15,000	SH	DEFINED
WESTAMERICA BANCORPORATION	EQUITY	957090103	2446	60,730	SH	DEFINED
WESTAR ENERGY	EQUITY	95709T100	7588	754,232	SH	DEFINED
WESTCORP	EQUITY	957907108	80	3,992	SH	DEFINED
WESTERN DIGITAL CORP.	EQUITY	958102105	307	65,219	SH	DEFINED
WESTERN GAS RESOURCES, INC.	EQUITY	958259103	1559	49,898	SH	DEFINED
WESTERN WIRELESS CORP. CLASS A	EQUITY	95988E204	49	18,103	SH	DEFINED
WESTFIELD FINANCIAL IN	EQUITY	96008D101	25	1,686	SH	DEFINED
WESTPOINT STEVENS INC. CLASS A	EQUITY	961238102	12	11,826	SH	DEFINED
WESTPORT RESOURCES	EQUITY	961418100	99	5,434	SH	DEFINED
WESTWOOD ONE INC	EQUITY	961815107	4344	121,500	SH	DEFINED
WESTWOOD ONE INC COM	EQUITY	961815107	16725	467842	SH	Sole
WESTWOOD ONE, INC.	EQUITY	961815107	5072	141,884	SH	DEFINED
WET SEAL, INC.	EQUITY	961840105	87	8,663	SH	DEFINED
WEYERHAEUSER CO.	EQUITY	962166104	4100	93,680	SH	DEFINED
WFS FINANCIAL, INC.	EQUITY	92923B106	49	2,340	SH	DEFINED
WGL HOLDINGS INC.	EQUITY	92924F106	1927	80,591	SH	DEFINED
W-H ENERGY SERVICES INC	EQUITY	92925E108	136	7,864	SH	DEFINED
WHIRLPOOL CORP.	EQUITY	963320106	1381	30,109	SH	DEFINED
WHITE ELECTR DESIGNS C	EQUITY	963801105	44	5,940	SH	DEFINED
WHITEHALL JEWELLERS IN	EQUITY	965063100	40	3,803	SH	DEFINED
WHITNEY HOLDING CORP.	EQUITY	966612103	18	576	SH	DEFINED
WHOLE FOODS MARKET I	EQUITY	966837106	3276	76,471	SH	DEFINED
WILD OATS MARKETS INC COM	EQUITY	96808B107	1752	193000	SH	Sole
WILD OATS MARKETS, INC.	EQUITY	96808B107	59	6,532	SH	DEFINED
WILLIAMS COMPANIES, INC.	EQUITY	969457100	515	227,677	SH	DEFINED
WILLIAMS SONOMA INC	EQUITY	969904101	3041	128,700	SH	DEFINED
WILLIAMS SONOMA INC COM	EQUITY	969904101	90681	3837557	SH	Sole
WILLIAMS-SONOMA, INC.	EQUITY	969904101	3614	152,944	SH	DEFINED
WILLOW GROVE BANCORP I	EQUITY	97111W101	19	1,642	SH	DEFINED
WILMINGTON TRUST CORP	EQUITY	971807102	2518	87,075	SH	DEFINED
Wilson Greatbatch Tech	EQUITY	972232102	678	24,400	SH	DEFINED
WILSON GREATBATCH TECH INC	EQUITY	972232102	2674	96200	SH	Sole
WILSON GREATBATCH TECHNOLOGIES	EQUITY	972232102	198	7,105	SH	DEFINED
WILSONS THE LEATHER EXPERTS	EQUITY	972463103	32	4,539	SH	DEFINED
WIMM-BILL-DANN FOODS ADR	EQUITY	97263M109	1698	99,300	SH	DEFINED
WIND RIVER SYSTEMS INC.	EQUITY	973149107	410	127,351	SH	DEFINED
WINN-DIXIE STORES, INC.	EQUITY	974280109	801	61,086	SH	DEFINED
WINNEBAGO INDUSTRIES, INC.	EQUITY	974637100	161	4,085	SH	DEFINED
WINSTON HOTELS INC	EQUITY	97563A102	41	5,727	SH	DEFINED
WINTRUST FINANCIAL CORP	EQUITY	97650W108	143	4,981	SH	DEFINED
WIRELESS FACILITIES INC.	EQUITY	97653A103	35	7,861	SH	DEFINED
WISCONSIN ENERGY CORP.	EQUITY	976657106	3729	153,468	SH	DEFINED
WITNESS SYS INC COM	EQUITY	977424100	3713	638000	SH	Sole
WITNESS SYSTEMS INC	EQUITY	977424100	27	4,648	SH	DEFINED
WM. WRIGLEY JR. CO.	EQUITY	982526105	4763	96,250	SH	DEFINED
WMS INDUSTRIES INC.	EQUITY	929297109	105	7,435	SH	DEFINED
WOLVERINE WORLD WIDE, INC.	EQUITY	978097103	212	14,110	SH	DEFINED
WOMEN FIRST HEALTHCARE	EQUITY	978150100	25	5,266	SH	DEFINED
WOODHEAD INDS INC COM	EQUITY	979438108	39	3,552	SH	DEFINED
WOODWARD GOVERNOR CO.	EQUITY	980745103	142	3,002	SH	DEFINED
WORDLCOM INC-WORLDCOM GROUP	EQUITY	98157D304	7	38,375	SH	DEFINED
WORLD ACCEPTANCE CORP.	EQUITY	981419104	31	3,910	SH	DEFINED

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WORLD FUEL SVCS CORP	EQUITY	981475106	58	3,000	SH	DEFINED
WORLD WRESTLING ENTMT	EQUITY	98156Q108	28	3,378	SH	DEFINED
WORTHINGTON INDS IN	EQUITY	981811102	2057	110,000	SH	DEFINED
WORTHINGTON INDUSTRIES, INC.	EQUITY	981811102	1114	59,549	SH	DEFINED
WPS RESOURCES CORP.	EQUITY	92931B106	4697	132,522	SH	DEFINED
WRIGHT MED GROUP INC	EQUITY	98235T107	101	5,301	SH	DEFINED
WSFS FINANCIAL CORP	EQUITY	929328102	75	2,665	SH	DEFINED
WYETH	EQUITY	983024100	35866	1,127,860	SH	DEFINED
WYETH	EQUITY	983024100	2579	81,100	SH	DEFINED
WYNDHAM INTERNATIONAL, INC.	EQUITY	983101106	85	250,842	SH	DEFINED
XCEL STATES POWER-MINES	EQUITY	98389B100	1657	177,986	SH	DEFINED
XEROX CORP.	EQUITY	984121103	1600	323,177	SH	DEFINED
XICOR INC	EQUITY	984903104	26	7,086	SH	DEFINED
XILINX INC	EQUITY	983919101	3476	219,450	SH	DEFINED
XILINX, INC.	EQUITY	983919101	2509	158,440	SH	DEFINED

XL CAPITAL LTD	EQUITY	G98255105	4273	58,140	SH	DEFINED
XM SATELLITE RADIO HOLDINGS	EQUITY	983759101	72	18,403	SH	DEFINED
X-RITE, INC.	EQUITY	983857103	47	6,092	SH	DEFINED
XTO ENERGY INC	EQUITY	98385X106	3412	165,560	SH	DEFINED
YAHOO INC	EQUITY	984332106	1721	179,865	SH	DEFINED
YAHOO!, INC.	EQUITY	984332106	2593	270,927	SH	DEFINED
YANKEE CANDLE INC	EQUITY	984757104	1528	8,900	SH	DEFINED
YARDVILLE NATL BANCORP	EQUITY	985021104	34	1,998	SH	DEFINED
YELLOW CORP.	EQUITY	985509108	290	9,843	SH	DEFINED
YORK INTERNATIONAL CORP.	EQUITY	986670107	1482	52,570	SH	DEFINED
YOUNG BROADCASTING, INC. CLASS A	EQUITY	987434107	41	4,713	SH	DEFINED
YOUNG INNOVATIONS INC	EQUITY	987520103	40	1,477	SH	DEFINED
YPF S.A.-Sponsored ADR	EQUITY	984245100	265	9,000	SH	DEFINED
Yum Brands Inc	EQUITY	988498101	1940	70,000	SH	DEFINED
YUM BRANDS INC	EQUITY	988498101	5736	207,000	SH	DEFINED
YUM! BRANDS INC	EQUITY	988498101	4282	154,520	SH	DEFINED
ZALE CORP.	EQUITY	988858106	14	466	SH	DEFINED
ZEBRA TECHNOLOGIES CORP. CLASS A	EQUITY	989207105	17	321	SH	DEFINED
ZENITH NATIONAL INSURANCE CORP	EQUITY	989390109	74	2,792	SH	DEFINED
ZIMMER HLDGS INC COM	EQUITY	98956P102	7564	197300	SH	Sole
ZIMMER HOLDINGS INC	EQUITY	98956P102	3302	86,112	SH	DEFINED
ZIONS BANCORPORATION	EQUITY	989701107	1759	40,418	SH	DEFINED
ZOLL MEDICAL CORP.	EQUITY	989922109	86	2,830	SH	DEFINED
ZOMAX INCORPORATED	EQUITY	989929104	39	9,971	SH	DEFINED
ZORAN CORP.	EQUITY	98975F101	101	9,156	SH	DEFINED
ZYGO CORP.	EQUITY	989855101	22	5,277	SH	DEFINED
ZYMOGENETICS INC	EQUITY	98985T109	27	3,383	SH	DEFINED